Table Cells Dimensional Definition

	COREP

Capital Adequacy

C 01.00 - Capital Adequacy - Own funds definition

r010 c010	Metric	Amount including transitional provisions [mi]
	Base	Own funds
	Main category	Regulatory capital items
	Own funds	Total own funds

r020 c010	Metric	Amount including transitional provisions [mi]
	Base	Own funds
	Main category	Regulatory capital items
	Own funds	CET1 Capital

r030 c010	Metric	Computable amount [mi]
	Base	Own funds
	Main category	Equity instruments issued. Capital
	Own funds	CET1 Capital
	Controlling and non-controlling owners	Owners of the parent

r040 c010	Metric	Carrying amount [mi]
	Base	Own funds
	Main category	Equity instruments issued. Capital. Paid up
	Own funds	CET1 Capital
	Controlling and non-controlling owners	Owners of the parent

r050 c010	Metric	Carrying amount [mi]
	Base	Own funds
	Main category	Equity instruments issued. Capital. Paid up
	Own funds	Non-eligible as CET1 due to reversible situations
	Controlling and non-controlling owners	Owners of the parent

r060 c010	Metric	Carrying amount [mi]
	Base	Own funds
	Main category	Share premium
	Own funds	CET1 Capital
	Controlling and non-controlling owners	Owners of the parent

r070 c010	Metric	Computable amount [mi]
	Base	Own funds
	Main category	Holdings
	Own funds	CET1 Capital
	Controlling and non-controlling owners	Owners of the parent
	Main Category underlying	Own equity instruments issued

r080 c010	Metric	Carrying amount [mi]

r080 c010	Base	Own funds
	Main category	Direct holdings
	Own funds	CET1 Capital
	Controlling and non-controlling owners	Owners of the parent
	Main Category underlying	Own equity instruments issued
r090 c010	Metric	Computable amount [mi]
	Base	Own funds
	Main category	Indirect holdings
	Own funds	CET1 Capital
	Controlling and non-controlling owners	Owners of the parent
	Main Category underlying	Own equity instruments issued
r091 c010	Metric	Computable amount [mi]
	Base	Own funds
	Main category	Synthetic holdings
	Own funds	CET1 Capital
	Controlling and non-controlling owners	Owners of the parent
	Main Category underlying	Own equity instruments issued
r092 c010	Metric	Computable amount [mi]
	Base	Own funds
	Main category	Actual or contingent obligations to purchase holdings
	Own funds	CET1 Capital
	Controlling and non-controlling owners	Owners of the parent
	Main Category underlying	Own equity instruments issued
r130 c010	Metric	Computable amount [mi]
	Base	Own funds
	Main category	Retained earnings, Profit or loss
	Own funds	CET1 Capital
	Controlling and non-controlling owners	Owners of the parent
r140 c010	Metric	Carrying amount [mi]
	Base	Own funds
	Main category	Retained earnings
	Own funds	CET1 Capital
	Controlling and non-controlling owners	Owners of the parent
r150 c010	Metric	Computable amount [mi]
	Base	Own funds
	Main category	Profit or loss
	Own funds	CET1 Capital
	Controlling and non-controlling owners	Owners of the parent
r160 c010	Metric	Carrying amount [mi]
	Base	Own funds
	Main category	Profit or loss
	Own funds	CET1 Capital
	Controlling and non-controlling owners	Owners of the parent

r170 c010	Metric	Computable amount [mi]
	Base	Own funds
	Main category	Profit or loss
	Own funds	Non-eligible
	Controlling and non-controlling owners	Owners of the parent

r180 c010	Metric	Carrying amount [mi]
	Base	Own funds
	Main category	Accumulated other comprehensive income
	Own funds	CET1 Capital
	Controlling and non-controlling owners	Owners of the parent

r200 c010	Metric	Carrying amount [mi]
	Base	Own funds
	Main category	Other reserves
	Own funds	CET1 Capital
	Controlling and non-controlling owners	Owners of the parent

r210 c010	Metric	Carrying amount [mi]
	Base	Own funds
	Main category	Funds for general banking risks
	Own funds	CET1 Capital
	Controlling and non-controlling owners	Owners of the parent

r220 c010	Metric	Transitional computable amount [mi]
	Base	Own funds
	Main category	Grandfathered instruments
	Controlling and non-controlling owners	Owners of the parent
	Transitionally treated as in Own Funds	CET1 Capital

r230 c010	Metric	Computable amount [mi]
	Base	Own funds
	Main category	Equity instruments issued. Capital. Paid up, Share premium, Own equity instruments issued, Retained earnings, Accumulated other comprehensive income, Other rese
	Own funds	CET1 Capital
	Controlling and non-controlling owners	Non-controlling interests

r240 c010	Metric	Transitional computable amount [mi]
	Base	Own funds
	Main category	Transitional adjustments. Due to minority interests and equivalents
	Controlling and non-controlling owners	Non-controlling interests
	Transitionally treated as in Own Funds	CET1 Capital

r250 c010	Metric	Computable amount [mi]
	Base	Own funds
	Main category	Prudential filters
	Own funds	CET1 Capital

r260 c010	Metric	Computable amount [mi]
	Base	Own funds
	Main category	Prudential filter for increases in equity resulting from securitised assets
	Own funds	CET1 Capital

r270 c010	Metric	Carrying amount [mi]
	Base	Own funds
	Main category	Prudential filter for cash flow hedge reserve
	Own funds	CET1 Capital
	Controlling and non-controlling owners	Owners of the parent
r280 c010	Metric	Computable amount [mi]
	Base	Own funds
	Main category	Prudential filter for cumulative gains and losses due to changes in own credit risk on fair valued liabilities
	Own funds	CET1 Capital
r290 c010	Metric	Computable amount [mi]
	Base	Own funds
	Main category	Prudential filter for value adjustments due to the requirements for prudent valuation
	Own funds	CET1 Capital
r300 c010	Metric	Computable amount [mi]
	Base	Own funds
	Main category	Goodwill
	Own funds	CET1 Capital
r310 c010	Metric	Carrying amount [mi]
	Base	Own funds
	Main category	Goodwill
	Own funds	CET1 Capital
r320 c010	Metric	Computable amount [mi]
	Base	Own funds
	Main category	Equity instruments
	Own funds	CET1 Capital
	Accounting portfolio	Investments in subsidiaries, joint ventures and associates
	Significant investments	Significant Investment
r330 c010	Metric	Carrying amount [mi]
	Base	Own funds
	Main category	Deferred tax liabilities
	Own funds	CET1 Capital
	Main category that generates the deferred tax liability	Goodwill
r340 c010	Metric	Computable amount [mi]
	Base	Own funds
	Main category	Intangible assets other than Goodwill and Deferred tax liabilities associated to Intangible assets other than Goodwill
	Own funds	CET1 Capital
r350 c010	Metric	Carrying amount [mi]
	Base	Own funds
	Main category	Intangible assets other than Goodwill
	Own funds	CET1 Capital
r360 c010	Metric	Carrying amount [mi]
	Base	Own funds

r360 c010	Main category	Deferred tax liabilities associated to Intangible assets other than Goodwill
	Own funds	CET1 Capital
	Main category that generates the deferred tax liability	Intangible assets other than Goodwill
r370 c010	Metric	Computable amount [mi]
	Base	Own funds
	Main category	Deferred tax assets that rely on future profitability and do not arise from temporary differences net of associated tax liabilities
	Own funds	CET1 Capital
r380 c010	Metric	Computable amount [mi]
	Base	Own funds
	Main category	IRB shortfall of credit risk adjustments to expected losses
	Own funds	CET1 Capital
r390 c010	Metric	Computable amount [mi]
	Base	Own funds
	Main category	Defined benefit pension fund assets which the institution has an restricted ability to use, Deferred tax liabilities associated to defined benefit pension fund assets
	Own funds	CET1 Capital
r400 c010	Metric	Carrying amount [mi]
	Base	Own funds
	Main category	Defined benefit plan assets
	Own funds	CET1 Capital
r410 c010	Metric	Carrying amount [mi]
	Base	Own funds
	Main category	Deferred tax liabilities associated to defined benefit pension fund assets
	Own funds	CET1 Capital
r420 c010	Metric	Carrying amount [mi]
	Base	Own funds
	Main category	Defined benefit pension fund assets which the institution has an unrestricted ability to use
	Own funds	CET1 Capital
r430 c010	Metric	Computable amount [mi]
	Base	Own funds
	Main category	Reciprocal cross holdings
	Own funds	CET1 Capital
	Main Category underlying	Equity instruments
	Related parties/Relationships	Entities of the financial sector
r440 c010	Metric	Amount including transitional provisions [mi]
	Base	Own funds
	Main category	Excess of deduction from lower level capital
	Own funds	CET1 Capital
r450 c010	Metric	Computable amount [mi]
	Base	Own funds
	Main category	Deductions related to alternative treatment of exposures
	Own funds	CET1 Capital
	Related parties/Relationships	Other than entities of the financial sector

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r450 c010	Risk weights	1250%
r460 c010	Metric	Computable amount [mi]
	Base	Own funds
	Main category	Deductions related to alternative treatment of exposures
	Approach	Approaches for securitisation exposures
	Own funds	CET1 Capital
	Risk weights	1250%
r470 c010	Metric	Computable amount [mi]
	Base	Own funds
	Main category	Deductions related to alternative treatment of exposures
	Own funds	CET1 Capital
	Type of risk	Credit risk and free deliveries
	Risk weights	1250%
r471 c010	Metric	Computable amount [mi]
	Base	Own funds
	Main category	Deductions related to alternative treatment of exposures
	Approach	IRB Approach
	Own funds	CET1 Capital
	Risk weights	1250%
r472 c010	Metric	Computable amount [mi]
	Base	Own funds
	Main category	Deductions related to alternative treatment of exposures
	Approach	Internal models approach
	Own funds	CET1 Capital
	Risk weights	1250%
r480 c010	Metric	Computable amount [mi]
	Base	Own funds
	Main category	Holdings
	Own funds	CET1 Capital
	Main Category underlying	Equity instruments
	Related parties/Relationships	Entities of the financial sector
	Significant investments	Investment not significant
r490 c010	Metric	Computable amount [mi]
	Base	Own funds
	Main category	Deductible deferred tax assets that rely on future profitability and arise from temporary differences
	Own funds	CET1 Capital
r500 c010	Metric	Computable amount [mi]
	Base	Own funds
	Main category	Holdings
	Own funds	CET1 Capital
	Main Category underlying	Equity instruments
	Related parties/Relationships	Entities of the financial sector
	Significant investments	Significant Investment

r510 c010	Metric	Computable amount [mi]	
	Base	Own funds	
	Main category	Deductible deferred tax assets that rely on future profitability and arise from temporary differences and Equity instruments	
	Own funds	CET1 Capital	
r520 c010	Metric	Transitional computable amount [mi]	
	Base	Own funds	
	Main category	Transitional adjustments. Other than grandfathered Capital instruments and minority interests and equivalents	
	Transitionally treated as in Own Funds	CET1 Capital	
r521 c010	Metric	Computable amount [mi]	
	Base	Own funds	
	Main category	Other capital elements or deductions	
	Own funds	CET1 Capital	
r530 c010	Metric	Amount including transitional provisions [mi]	
	Base	Own funds	
	Main category	Regulatory capital items	
	Own funds	AT1 Capital	
r540 c010	Metric	Computable amount [mi]	
	Base	Own funds	
	Main category	Equity instruments issued. Capital	
	Own funds	AT1 Capital	
	Controlling and non-controlling owners	Owners of the parent	
r550 c010	Metric	Carrying amount [mi]	
	Base	Own funds	
	Main category	Equity instruments issued. Capital. Paid up	
	Own funds	AT1 Capital	
	Controlling and non-controlling owners	Owners of the parent	
r560 c010	Metric	Carrying amount [mi]	
	Base	Own funds	
	Main category	Equity instruments issued. Capital. Paid up	
	Own funds	Non-eligible as AT1 due to reversible situations	
	Controlling and non-controlling owners	Owners of the parent	
r570 c010	Metric	Carrying amount [mi]	
	Base	Own funds	
	Main category	Share premium	
	Own funds	AT1 Capital	
	Controlling and non-controlling owners	Owners of the parent	
r580 c010	Metric	Computable amount [mi]	
	Base	Own funds	
	Main category	Holdings	
	Own funds	AT1 Capital	
	Controlling and non-controlling owners	Owners of the parent	
	Main Category underlying	Own equity instruments issued	

r590 c010	Metric	Carrying amount [mi]
	Base	Own funds
	Main category	Direct holdings
	Own funds	AT1 Capital
	Controlling and non-controlling owners	Owners of the parent
	Main Category underlying	Own equity instruments issued
r620 c010	Metric	Computable amount [mi]
	Base	Own funds
	Main category	Indirect holdings
	Own funds	AT1 Capital
	Controlling and non-controlling owners	Owners of the parent
	Main Category underlying	Own equity instruments issued
r621 c010	Metric	Computable amount [mi]
	Base	Own funds
	Main category	Synthetic holdings
	Own funds	AT1 Capital
	Controlling and non-controlling owners	Owners of the parent
	Main Category underlying	Own equity instruments issued
r622 c010	Metric	Computable amount [mi]
	Base	Own funds
	Main category	Actual or contingent obligations to purchase holdings
	Own funds	AT1 Capital
	Controlling and non-controlling owners	Owners of the parent
	Main Category underlying	Own equity instruments issued
r660 c010	Metric	Transitional computable amount [mi]
	Base	Own funds
	Main category	Grandfathered instruments
	Controlling and non-controlling owners	Owners of the parent
	Transitionally treated as in Own Funds	AT1 Capital
r670 c010	Metric	Computable amount [mi]
	Base	Own funds
	Main category	Equity instruments issued. Capital. Paid up, Share premium, Own equity instruments issued
	Own funds	AT1 Capital
	Controlling and non-controlling owners	Non-controlling interests
r680 c010	Metric	Transitional computable amount [mi]
	Base	Own funds
	Main category	Transitional adjustments. Due to minority interests and equivalents
	Controlling and non-controlling owners	Non-controlling interests
	Transitionally treated as in Own Funds	AT1 Capital
r690 c010	Metric	Carrying amount [mi]
	Base	Own funds
	Main category	Reciprocal cross holdings
	Own funds	AT1 Capital

r690 c010	Main Category underlying	Equity instruments
	Related parties/Relationships	Entities of the financial sector
r700 c010	Metric	Computable amount [mi]
	Base	Own funds
	Main category	Holdings
	Own funds	AT1 Capital
	Main Category underlying	Equity instruments
	Related parties/Relationships	Entities of the financial sector
	Significant investments	Investment not significant
r710 c010	Metric	Computable amount [mi]
	Base	Own funds
	Main category	Holdings
	Own funds	AT1 Capital
	Main Category underlying	Equity instruments
	Related parties/Relationships	Entities of the financial sector
	Significant investments	Significant Investment
r720 c010	Metric	Amount including transitional provisions [mi]
	Base	Own funds
	Main category	Excess of deduction from lower level capital
	Own funds	AT1 Capital
r730 c010	Metric	Transitional computable amount [mi]
	Base	Own funds
	Main category	Transitional adjustments. Other than grandfathered Capital instruments and minority interests and equivalents
	Transitionally treated as in Own Funds	AT1 Capital
r740 c010	Metric	Amount including transitional provisions [mi]
	Base	Own funds
	Main category	Excess of deduction from the level of capital
	Own funds	AT1 Capital
r741 c010	Metric	Computable amount [mi]
	Base	Own funds
	Main category	Other capital elements or deductions
	Own funds	AT1 Capital
r750 c010	Metric	Amount including transitional provisions [mi]
	Base	Own funds
	Main category	Regulatory capital items
	Own funds	T2 Capital
r760 c010	Metric	Computable amount [mi]
	Base	Own funds
	Main category	Equity instruments issued. Capital and subordinated loans
	Own funds	T2 Capital
r770 c010	Metric	Carrying amount [mi]
	Base	Own funds

r770 c010	Main category	Equity instruments issued. Capital. Paid up and subordinated loans	
	Own funds	T2 Capital	
r780 c010	Metric	Carrying amount [mi]	
	Base	Own funds	
	Main category	Equity instruments issued. Capital. Paid up and subordinated loans	
	Own funds	Non-eligible as T2 due to reversible situations	
r790 c010	Metric	Carrying amount [mi]	
	Base	Own funds	
	Main category	Share premium	
	Own funds	T2 Capital	
r800 c010	Metric	Computable amount [mi]	
	Base	Own funds	
	Main category	Holdings	
	Own funds	T2 Capital	
	Controlling and non-controlling owners	Owners of the parent	
	Main Category underlying	Own equity instruments issued and subordinated loans	
r810 c010	Metric	Carrying amount [mi]	
	Base	Own funds	
	Main category	Direct holdings	
	Own funds	T2 Capital	
	Controlling and non-controlling owners	Owners of the parent	
	Main Category underlying	Own equity instruments issued and subordinated loans	
r840 c010	Metric	Computable amount [mi]	
	Base	Own funds	
	Main category	Indirect holdings	
	Own funds	T2 Capital	
	Controlling and non-controlling owners	Owners of the parent	
	Main Category underlying	Own equity instruments issued and subordinated loans	
r841 c010	Metric	Computable amount [mi]	
	Base	Own funds	
	Main category	Synthetic holdings	
	Own funds	T2 Capital	
	Controlling and non-controlling owners	Owners of the parent	
	Main Category underlying	Own equity instruments issued and subordinated loans	
r842 c010	Metric	Computable amount [mi]	
	Base	Own funds	
	Main category	Actual or contingent obligations to purchase holdings	
	Own funds	T2 Capital	
	Main Category underlying	Own equity instruments issued and subordinated loans	
r880 c010	Metric	Transitional computable amount [mi]	
	Base	Own funds	
	Main category	Grandfathered instruments	
	Controlling and non-controlling owners	Owners of the parent	

r880 c010	Transitionally treated as in Own Funds	T2 Capital
r890 c010	Metric	Computable amount [mi]
	Base	Own funds
	Main category	Equity instruments issued. Capital. Paid up, own equity instruments issued and subordinated loans
	Own funds	T2 Capital
	Controlling and non-controlling owners	Non-controlling interests
r900 c010	Metric	Transitional computable amount [mi]
	Base	Own funds
	Main category	Transitional adjustments. Due to minority interests and equivalents
	Controlling and non-controlling owners	Non-controlling interests
	Transitionally treated as in Own Funds	T2 Capital
r910 c010	Metric	Computable amount [mi]
	Base	Own funds
	Main category	IRB Excess of provisions over expected loss
	Own funds	T2 Capital
r920 c010	Metric	Computable amount [mi]
	Base	Own funds
	Main category	General credit risk adjustments
	Approach	Standardised Approach
	Own funds	T2 Capital
	Type of risk	Credit risk
r930 c010	Metric	Carrying amount [mi]
	Base	Own funds
	Main category	Reciprocal cross holdings
	Own funds	T2 Capital
	Main Category underlying	Equity instruments and subordinated financial assets
	Related parties/Relationships	Entities of the financial sector
r940 c010	Metric	Computable amount [mi]
	Base	Own funds
	Main category	Holdings
	Own funds	T2 Capital
	Main Category underlying	Equity instruments and subordinated financial assets
	Related parties/Relationships	Entities of the financial sector
	Significant investments	Investment not significant
r950 c010	Metric	Computable amount [mi]
	Base	Own funds
	Main category	Holdings
	Own funds	T2 Capital
	Main Category underlying	Equity instruments and subordinated financial assets
	Related parties/Relationships	Entities of the financial sector
	Significant investments	Significant Investment
r960 c010	Metric	Transitional computable amount [mi]
	Base	Own funds

| r960 c010 | Main category | Transitional adjustments. Other than grandfathered Capital instruments and minority interests and equivalents |
| | Transitionally treated as in Own Funds | T2 Capital |

r970 c010	Metric	Amount including transitional provisions [mi]
	Base	Own funds
	Main category	Excess of deduction from the level of capital
	Own funds	T2 Capital

r971 c010	Metric	Computable amount [mi]
	Base	Own funds
	Main category	Other capital elements or deductions
	Own funds	T2 Capital

C 02.00 - Capital Adequacy - Risk Exposure Amounts

r010 c010	Metric	Total risk exposure amount, Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to capital requirements

r020 c010	Metric	Total risk exposure amount, Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to capital requirements
	Type of investment firm	Investment firms under Article 90 paragraph 2 and Article 93 of CRR

r030 c010	Metric	Total risk exposure amount, Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to capital requirements
	Type of investment firm	Investment firms under Article 91 paragraph 1 and 2 and Article 92 of CRR

r040 c010	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk
	Approach	Standardised Approach, IRB Approach
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book

r050 c010	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk
	Approach	Standardised Approach
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Prudential portfolio	Banking book

r060 c010	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposure classes excluding securitisation exposure class
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Prudential portfolio	Banking book

| r070 c010 | Metric | Risk weighted exposure amount [mi] |

r070 c010	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Counterparty sector	Central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Prudential portfolio	Banking book
r080 c010	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Counterparty sector	Regional governments or local authorities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Prudential portfolio	Banking book
r090 c010	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Prudential portfolio	Banking book
r100 c010	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Prudential portfolio	Banking book
r110 c010	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Prudential portfolio	Banking book
r120 c010	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Prudential portfolio	Banking book

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r130 c010

Metric	Risk weighted exposure amount [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Standardised Approach
Exposure class	Exposures to corporates without a short-term credit assessment
Type of risk	Credit risk, counterparty credit risk and free deliveries
Prudential portfolio	Banking book

r140 c010

Metric	Risk weighted exposure amount [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Standardised Approach
Exposure class	Retail exposures
Type of risk	Credit risk, counterparty credit risk and free deliveries
Prudential portfolio	Banking book

r150 c010

Metric	Risk weighted exposure amount [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Standardised Approach
Exposure class	Exposures secured by mortgages on immovable property
Type of risk	Credit risk, counterparty credit risk and free deliveries
Prudential portfolio	Banking book

r160 c010

Metric	Risk weighted exposure amount [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Standardised Approach
Exposure class	Exposures in default
Type of risk	Credit risk, counterparty credit risk and free deliveries
Prudential portfolio	Banking book

r170 c010

Metric	Risk weighted exposure amount [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Standardised Approach
Exposure class	Items associated with a particular high risk
Type of risk	Credit risk, counterparty credit risk and free deliveries
Prudential portfolio	Banking book

r180 c010

Metric	Risk weighted exposure amount [mi]
Base	Exposures
Main category	On and off-balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Standardised Approach
Exposure class	Exposures in the form of covered bonds
Type of risk	Credit risk, counterparty credit risk and free deliveries
Prudential portfolio	Banking book

r190 c010

Metric	Risk weighted exposure amount [mi]

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r190 c010	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Prudential portfolio	Banking book
r200 c010	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	On and off-balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Credit risk
	Prudential portfolio	Banking book
r210 c010	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Equity exposures and equivalents to the effects of CR
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Credit risk
	Prudential portfolio	Banking book
r211 c010	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Prudential portfolio	Banking book
r220 c010	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Items representing securitisation positions
	Type of risk	Credit risk
	Prudential portfolio	Banking book
r230 c010	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Items representing securitisation positions
	Type of risk	Credit risk
	Prudential portfolio	Banking book
	Type of underlying	Securitisation, Re-Securitisation
r240 c010	Metric	Risk weighted exposure amount [mi]

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r240 c010	Base	Exposures
	Main category	Instruments subject to credit risk and non credit-obligation assets
	Approach	IRB Approach
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
r250 c010	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
r260 c010	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
r270 c010	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
r280 c010	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation Approach
	Exposure class	Exposures to corporates
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
r290 c010	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
r300 c010	Metric	Risk weighted exposure amount [mi]

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r300 c010	Base	Exposures	
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment	
	Approach	Foundation Approach	
	Exposure class	Exposure to corporates other than specialised lending	
	Counterparty sector	Counterparties other than SME	
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries	
	Prudential portfolio	Banking book	
r310 c010	Metric	Risk weighted exposure amount [mi]	
	Base	Exposures	
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment	
	Approach	Advanced Approach	
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets	
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries	
	Prudential portfolio	Banking book	
r320 c010	Metric	Risk weighted exposure amount [mi]	
	Base	Exposures	
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment	
	Approach	Advanced Approach	
	Exposure class	Exposures to central governments or central banks	
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries	
	Prudential portfolio	Banking book	
r330 c010	Metric	Risk weighted exposure amount [mi]	
	Base	Exposures	
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment	
	Approach	Advanced Approach	
	Exposure class	Exposures to institutions	
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries	
	Prudential portfolio	Banking book	
r340 c010	Metric	Risk weighted exposure amount [mi]	
	Base	Exposures	
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment	
	Approach	Advanced Approach	
	Exposure class	Exposure to corporates other than specialised lending	
	Counterparty sector	SME	
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries	
	Prudential portfolio	Banking book	
r350 c010	Metric	Risk weighted exposure amount [mi]	
	Base	Exposures	
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment	
	Approach	Advanced Approach	
	Exposure class	Exposures to corportates -specialised lending	
	Counterparty sector	Counterparties other than SME	
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries	

r350 c010	Prudential portfolio		Banking book
r360 c010	Metric		Risk weighted exposure amount [mi]
	Base		Exposures
	Main category		Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach		Advanced Approach
	Exposure class		Exposure to corporates other than specialised lending
	Counterparty sector		Counterparties other than SME
	Type of risk		Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio		Banking book
r370 c010	Metric		Risk weighted exposure amount [mi]
	Base		Exposures
	Main category		Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach		Advanced Approach
	Exposure class		Retail exposures secured by immovable property
	Counterparty sector		SME
	Type of risk		Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio		Banking book
r380 c010	Metric		Risk weighted exposure amount [mi]
	Base		Exposures
	Main category		Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach		Advanced Approach
	Exposure class		Retail exposures secured by immovable property
	Counterparty sector		Counterparties other than SME
	Type of risk		Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio		Banking book
r390 c010	Metric		Risk weighted exposure amount [mi]
	Base		Exposures
	Main category		Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach		Advanced Approach
	Exposure class		Retail exposures - qualifying revolving
	Counterparty sector		Counterparties other than SME
	Type of risk		Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio		Banking book
r400 c010	Metric		Risk weighted exposure amount [mi]
	Base		Exposures
	Main category		Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach		Advanced Approach
	Exposure class		Retail exposures - other
	Counterparty sector		SME
	Type of risk		Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio		Banking book
r410 c010	Metric		Risk weighted exposure amount [mi]
	Base		Exposures

r410 c010	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
r420 c010	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk
	Approach	IRB Approach
	Exposure class	Equity exposures
	Type of risk	Credit risk
	Prudential portfolio	Banking book
r430 c010	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Approach	IRB Approach
	Exposure class	Items representing securitisation positions
	Type of risk	Credit risk
	Prudential portfolio	Banking book
r440 c010	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Approach	IRB Approach
	Exposure class	Items representing securitisation positions
	Type of risk	Credit risk
	Prudential portfolio	Banking book
	Type of underlying	Securitisation, Re-Securitisation
r450 c010	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Non credit-obligation assets
	Approach	IRB Approach
	Exposure class	Other non credit-obligation assets
	Type of risk	Credit risk
	Prudential portfolio	Banking book
r460 c010	Metric	Total risk exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to requirements for exposures to a CCP
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
r490 c010	Metric	Total risk exposure amount [mi]
	Base	Exposures
	Main category	Total instruments for settlement/delivery

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r490 c010	Type of risk	Settlement/delivery risk
	Prudential portfolio	Banking and trading book
r500 c010	Metric	Total risk exposure amount [mi]
	Base	Exposures
	Main category	Total instruments for settlement/delivery
	Type of risk	Settlement/delivery risk
	Prudential portfolio	Banking book
r510 c010	Metric	Total risk exposure amount [mi]
	Base	Exposures
	Main category	Total instruments for settlement/delivery
	Type of risk	Settlement/delivery risk
	Prudential portfolio	Trading book
r520 c010	Metric	Total risk exposure amount [mi]
	Base	Exposures
	Main category	Financial instruments which can be subject to market risk requirements
	Approach	Standardised approaches for market risk, Internal models approach for market risk
	Type of risk	Market risk
	Prudential portfolio	Trading book
r530 c010	Metric	Total risk exposure amount [mi]
	Base	Exposures
	Main category	Financial instruments which can be subject to market risk requirements
	Approach	Standardised approaches for market risk
	Type of risk	Market risk
	Prudential portfolio	Trading book
r540 c010	Metric	Total risk exposure amount [mi]
	Base	Exposures
	Main category	Financial instruments which can be subject to TDI market risk requirements and CIUs
	Approach	Standardised approaches for interest rate risk
	Type of risk	Interest rate risk
	Prudential portfolio	Trading book
r550 c010	Metric	Total risk exposure amount [mi]
	Base	Exposures
	Main category	Financial instruments which can be subject to EQU market risk requirements
	Approach	Standardised approach for equity risk
	Type of risk	Equity risk
	Prudential portfolio	Trading book
r560 c010	Metric	Total risk exposure amount [mi]
	Base	Exposures
	Main category	Financial instruments which can be subject to FX market risk requirements
	Approach	Standardised approach for foreign-exchange risk
	Type of risk	Foreign-exchange risk
	Prudential portfolio	Banking and trading book
r570 c010	Metric	Total risk exposure amount [mi]

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r570 c010	Base	Exposures
	Main category	Financial instruments which can be subject to COM market risk requirements
	Approach	Standardised approaches for commodities risk
	Type of risk	Commodities risk
	Prudential portfolio	Banking and trading book
r580 c010	Metric	Total risk exposure amount [mi]
	Base	Exposures
	Main category	Financial instruments which can be subject to market risk requirements
	Approach	Internal models approach for market risk
	Type of risk	Market risk
	Prudential portfolio	Trading book
r590 c010	Metric	Total risk exposure amount [mi]
	Base	Exposures
	Main category	Main categories that generate operational risk under BIA, ASA, TSA and AMA
	Approach	Basic Indicator Approach, Standardised Approach, Advanced measurement approaches
	Type of risk	Operational risk
r600 c010	Metric	Total risk exposure amount [mi]
	Base	Exposures
	Main category	Main categories that generate operational risk under BIA, ASA and TSA
	Approach	Basic Indicator Approach
	Type of risk	Operational risk
r610 c010	Metric	Total risk exposure amount [mi]
	Base	Exposures
	Main category	Main categories that generate operational risk under BIA, ASA and TSA
	Approach	Standardised Approach
	Type of risk	Operational risk
r620 c010	Metric	Total risk exposure amount [mi]
	Base	Exposures
	Main category	Main categories that generate operational risk under AMA
	Approach	Advanced Measurement Approach
	Type of risk	Operational risk
r630 c010	Metric	Total risk exposure amount [mi]
	Base	Exposures
	Main category	Main categories that generate fixed overheads
r640 c010	Metric	Total risk exposure amount [mi]
	Base	Exposures
	Main category	OTC Derivative instruments, Securities financing transactions
	Approach	Basic Indicator Approach, Standardised Approach, Advanced measurement approaches
	Type of risk	CVA risk
	Prudential portfolio	Banking and trading book
r650 c010	Metric	Total risk exposure amount [mi]
	Base	Exposures
	Main category	OTC Derivative instruments, Securities financing transactions

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r650 c010	Approach	Advanced method	
	Type of risk	CVA risk	
	Prudential portfolio	Banking and trading book	
r660 c010	Metric	Total risk exposure amount [mi]	
	Base	Exposures	
	Main category	OTC Derivative instruments, Securities financing transactions	
	Approach	Standardised Method	
	Type of risk	CVA risk	
	Prudential portfolio	Banking and trading book	
r670 c010	Metric	Total risk exposure amount [mi]	
	Base	Exposures	
	Main category	OTC Derivative instruments, Securities financing transactions	
	Approach	Original Exposure Method	
	Type of risk	CVA risk	
	Prudential portfolio	Banking and trading book	
r680 c010	Metric	Total risk exposure amount [mi]	
	Base	Exposures	
	Main category	Instruments subject to large exposures regime	
	Prudential portfolio	Trading book	
r690 c010	Metric	Total risk exposure amount [mi]	
	Base	Exposures	
	Main category	Instruments subject to capital requirements	
	Type of risk	Other risk	
	Prudential portfolio	Banking and trading book	
r700 c010	Metric	Total risk exposure amount [mi]	
	Base	Exposures	
	Main category	Instruments subject to credit risk	
	Approach	IRB Approach	
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries	
	Prudential portfolio	Banking book	
r710 c010	Metric	Total risk exposure amount [mi]	
	Base	Exposures	
	Main category	Instruments subject to capital requirements	
	Prudential portfolio	Banking and trading book	
r720 c010	Metric	Total risk exposure amount [mi]	
	Base	Exposures	
	Main category	Instruments subject to capital requirements	
	Type of risk	Large exposures risk	
	Prudential portfolio	Trading book	
r730 c010	Metric	Total risk exposure amount [mi]	
	Base	Exposures	
	Main category	Instruments subject to capital requirements	
	Methods to determine risk weights	Modified risk weights for targeting asset bubbles in the residential and commercial property	

r730 c010	Prudential portfolio	Banking book

r740 c010	Metric	Total risk exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to capital requirements
	Counterparty sector	Financial entities
	Prudential portfolio	Banking and trading book

r750 c010	Metric	Total risk exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to capital requirements
	Prudential portfolio	Banking book

C 03.00 - Capital Adequacy - Ratios

r010 c010	Metric	Computable amount [mi]
	Base	Memorandum items
	Main category	Capital ratio
	Own funds	CET1 Capital

r020 c010	Metric	Computable amount [mi]
	Base	Memorandum items
	Main category	Surplus/Deficit of own funds
	Own funds	CET1 Capital

r030 c010	Metric	Computable amount [mi]
	Base	Memorandum items
	Main category	Capital ratio
	Own funds	T1 Capital

r040 c010	Metric	Computable amount [mi]
	Base	Memorandum items
	Main category	Surplus/Deficit of own funds
	Own funds	T1 Capital

r050 c010	Metric	Computable amount [mi]
	Base	Memorandum items
	Main category	Capital ratio
	Own funds	Total own funds

r060 c010	Metric	Computable amount [mi]
	Base	Memorandum items
	Main category	Surplus/Deficit of own funds
	Own funds	Total own funds

r070 c010	Metric	Computable amount [mi]
	Base	Memorandum items
	Main category	Capital ratio including Pillar II adjustments
	Own funds	CET1 Capital

r080 c010	Metric	Computable amount [mi]
	Base	Memorandum items

r080 c010	Main category	Target capital ratio
	Own funds	CET1 Capital
r090 c010	Metric	Computable amount [mi]
	Base	Memorandum items
	Main category	Capital ratio including Pillar II adjustments
	Own funds	T1 Capital
r100 c010	Metric	Computable amount [mi]
	Base	Memorandum items
	Main category	Target capital ratio
	Own funds	T1 Capital
r110 c010	Metric	Computable amount [mi]
	Base	Memorandum items
	Main category	Capital ratio including Pillar II adjustments
	Own funds	Total own funds
r120 c010	Metric	Computable amount [mi]
	Base	Memorandum items
	Main category	Target capital ratio
	Own funds	Total own funds

C 04.00 - Capital Adequacy - Memorandum Items

r010 c010	Metric	Carrying amount [mi]
	Base	Memorandum items
	Main category	Deferred tax assets
r020 c010	Metric	Carrying amount [mi]
	Base	Memorandum items
	Main category	Deferred tax assets that do not rely on future profitability
r030 c010	Metric	Carrying amount [mi]
	Base	Memorandum items
	Main category	Deferred tax assets that rely on future profitability and do not arise from temporary differences
r040 c010	Metric	Carrying amount [mi]
	Base	Memorandum items
	Main category	Deferred tax assets that rely on future profitability and arise from temporary differences
r050 c010	Metric	Carrying amount [mi]
	Base	Memorandum items
	Main category	Deferred tax liabilities
r060 c010	Metric	Carrying amount [mi]
	Base	Memorandum items
	Main category	Deferred tax liabilities non deductible from deferred tax assets that rely on future profitability
r070 c010	Metric	Carrying amount [mi]
	Base	Memorandum items
	Main category	Deferred tax liabilities deductible from deferred tax assets that rely on future profitability
r080 c010	Metric	Carrying amount [mi]

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r080 c010	Base	Memorandum items	
	Main category	Deductible deferred tax liabilities associated with deferred tax assets that rely on future profitability and do not arise from temporary differences	
r090 c010	Metric	Carrying amount [mi]	
	Base	Memorandum items	
	Main category	Deductible deferred tax liabilities associated with deferred tax assets that rely on future profitability and arise from temporary differences	
r100 c010	Metric	Computable amount [mi]	
	Base	Memorandum items	
	Main category	IRB excessor shortfall of credit risk adjustments, additional value adjustments and other own funds reductions to expected losses	
r110 c010	Metric	Risk adjustments and provisions [mi]	
	Base	Memorandum items	
	Main category	Instruments subject to credit risk	
	Exposure class	IRB Claims or contingent claims excluding equity claims and securitisation positions	
r120 c010	Metric	Computable amount [mi]	
	Base	Memorandum items	
	Main category	General credit risk adjustments	
	Exposure class	IRB Claims or contingent claims excluding equity claims and securitisation positions	
	Type of risk	Credit risk	
r130 c010	Metric	Computable amount [mi]	
	Base	Memorandum items	
	Main category	Specific credit risk adjustments	
	Exposure class	IRB Claims or contingent claims excluding equity claims and securitisation positions	
	Type of risk	Credit risk	
r131 c010	Metric	Computable amount [mi]	
	Base	Memorandum items	
	Main category	Additional value adjustments and other own funds reductions	
	Exposure class	IRB Claims or contingent claims excluding equity claims and securitisation positions	
r140 c010	Metric	Expected loss amount [mi]	
	Base	Memorandum items	
	Main category	Total expected loss eligible for inclusion in the adjustment to capital in respect of the difference between expected loss and provisions (excluding equity expected loss a	
	Exposure class	IRB Claims or contingent claims excluding equity claims and securitisation positions	
r160 c010	Metric	Risk weighted exposure amount [mi]	
	Base	Memorandum items	
	Main category	Instruments subject to credit risk	
	Approach	IRB Approach	
	Exposure class	IRB Claims or contingent claims excluding equity claims and securitisation positions	
r170 c010	Metric	Computable amount [mi]	
	Base	Memorandum items	
	Main category	General credit risk adjustments	
	Approach	Standardised Approach	
	Own funds	T2 Capital	
	Type of risk	Credit risk	
r180 c010	Metric	Risk weighted exposure amount [mi]	

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r180 c010	Base	Memorandum items	
	Main category	Instruments subject to credit risk	
	Approach	Standardised Approach	
	Type of risk	Credit risk	
r190 c010	Metric	Threshold for holdings in relevant entities where an institution does not have a significant investment [mi]	
	Base	Memorandum items	
r200 c010	Metric	10% CET1 threshold [mi]	
	Base	Memorandum items	
r210 c010	Metric	15% CET1 threshold [mi]	
	Base	Memorandum items	
r220 c010	Metric	Computable amount [mi]	
	Base	Memorandum items	
	Main category	Eligible capital for the purposes of qualifying holdings outside the financial sector and large exposures	
r230 c010	Metric	Computable amount, Total [mi]	
	Base	Memorandum items	
	Main category	Holdings	
	Own funds	CET1 Capital	
	Main Category underlying	Equity instruments and subordinated financial assets	
	Related parties/Relationships	Entities of the financial sector	
	Significant investments	Investment not significant	
r240 c010	Metric	Computable amount, net [mi]	
	Base	Memorandum items	
	Main category	Direct holdings	
	Own funds	CET1 Capital	
	Main Category underlying	Equity instruments	
	Related parties/Relationships	Entities of the financial sector	
	Significant investments	Investment not significant	
r250 c010	Metric	Computable amount, gross [mi]	
	Base	Memorandum items	
	Main category	Direct holdings, permitted offsetting short positions	
	Own funds	CET1 Capital	
	Main Category underlying	Equity instruments	
	Related parties/Relationships	Entities of the financial sector	
	Significant investments	Investment not significant	
r260 c010	Metric	Computable amount, offsetting position [mi]	
	Base	Memorandum items	
	Main category	Permitted offsetting short positions of direct holdings	
	Own funds	CET1 Capital	
	Main Category underlying	Equity instruments	
	Related parties/Relationships	Entities of the financial sector	
	Significant investments	Investment not significant	
r270 c010	Metric	Computable amount, net [mi]	

r270 c010	Base	Memorandum items
	Main category	Indirect holdings
	Own funds	CET1 Capital
	Main Category underlying	Equity instruments
	Related parties/Relationships	Entities of the financial sector
	Significant investments	Investment not significant
r280 c010	Metric	Computable amount, gross [mi]
	Base	Memorandum items
	Main category	Indirect holdings, permitted offsetting short positions
	Own funds	CET1 Capital
	Main Category underlying	Equity instruments
	Related parties/Relationships	Entities of the financial sector
	Significant investments	Investment not significant
r290 c010	Metric	Computable amount, offsetting position [mi]
	Base	Memorandum items
	Main category	Permitted offsetting short positions of indirect holdings
	Own funds	CET1 Capital
	Main Category underlying	Equity instruments
	Related parties/Relationships	Entities of the financial sector
	Significant investments	Investment not significant
r291 c010	Metric	Computable amount, net [mi]
	Base	Memorandum items
	Main category	Synthetic holdings
	Own funds	CET1 Capital
	Main Category underlying	Equity instruments
	Related parties/Relationships	Entities of the financial sector
	Significant investments	Investment not significant
r292 c010	Metric	Computable amount, gross [mi]
	Base	Memorandum items
	Main category	Synthetic holdings, permitted offsetting short positions
	Own funds	CET1 Capital
	Main Category underlying	Equity instruments
	Related parties/Relationships	Entities of the financial sector
	Significant investments	Investment not significant
r293 c010	Metric	Computable amount, offsetting position [mi]
	Base	Memorandum items
	Main category	Permitted offsetting short positions of synthetic holdings
	Own funds	CET1 Capital
	Main Category underlying	Equity instruments
	Related parties/Relationships	Entities of the financial sector
	Significant investments	Investment not significant
r300 c010	Metric	Computable amount, Total [mi]
	Base	Memorandum items

r300 c010	Main category	Holdings
	Own funds	AT1 Capital
	Main Category underlying	Equity instruments
	Related parties/Relationships	Entities of the financial sector
	Significant investments	Investment not significant
r310 c010	Metric	Computable amount, net [mi]
	Base	Memorandum items
	Main category	Direct holdings
	Own funds	AT1 Capital
	Main Category underlying	Equity instruments
	Related parties/Relationships	Entities of the financial sector
	Significant investments	Investment not significant
r320 c010	Metric	Computable amount, gross [mi]
	Base	Memorandum items
	Main category	Direct holdings, permitted offsetting short positions
	Own funds	AT1 Capital
	Main Category underlying	Equity instruments
	Related parties/Relationships	Entities of the financial sector
	Significant investments	Investment not significant
r330 c010	Metric	Computable amount, offsetting position [mi]
	Base	Memorandum items
	Main category	Permitted offsetting short positions of direct holdings
	Own funds	AT1 Capital
	Main Category underlying	Equity instruments
	Related parties/Relationships	Entities of the financial sector
	Significant investments	Investment not significant
r340 c010	Metric	Computable amount, net [mi]
	Base	Memorandum items
	Main category	Indirect holdings
	Own funds	AT1 Capital
	Main Category underlying	Equity instruments
	Related parties/Relationships	Entities of the financial sector
	Significant investments	Investment not significant
r350 c010	Metric	Computable amount, gross [mi]
	Base	Memorandum items
	Main category	Indirect holdings, permitted offsetting short positions
	Own funds	AT1 Capital
	Main Category underlying	Equity instruments
	Related parties/Relationships	Entities of the financial sector
	Significant investments	Investment not significant
r360 c010	Metric	Computable amount, offsetting position [mi]
	Base	Memorandum items
	Main category	Permitted offsetting short positions of indirect holdings

r360 c010	Own funds	AT1 Capital
	Main Category underlying	Equity instruments
	Related parties/Relationships	Entities of the financial sector
	Significant investments	Investment not significant
r361 c010	Metric	Computable amount, net [mi]
	Base	Memorandum items
	Main category	Synthetic holdings
	Own funds	AT1 Capital
	Main Category underlying	Equity instruments
	Related parties/Relationships	Entities of the financial sector
	Significant investments	Investment not significant
r362 c010	Metric	Computable amount, gross [mi]
	Base	Memorandum items
	Main category	Synthetic holdings, permitted offsetting short positions
	Own funds	AT1 Capital
	Main Category underlying	Equity instruments
	Related parties/Relationships	Entities of the financial sector
	Significant investments	Investment not significant
r363 c010	Metric	Computable amount, offsetting position [mi]
	Base	Memorandum items
	Main category	Permitted offsetting short positions of synthetic holdings
	Own funds	AT1 Capital
	Main Category underlying	Equity instruments
	Related parties/Relationships	Entities of the financial sector
	Significant investments	Investment not significant
r370 c010	Metric	Computable amount, Total [mi]
	Base	Memorandum items
	Main category	Holdings
	Own funds	T2 Capital
	Main Category underlying	Equity instruments and subordinated financial assets
	Related parties/Relationships	Entities of the financial sector
	Significant investments	Investment not significant
r380 c010	Metric	Computable amount, net [mi]
	Base	Memorandum items
	Main category	Direct holdings
	Own funds	T2 Capital
	Main Category underlying	Equity instruments and subordinated financial assets
	Related parties/Relationships	Entities of the financial sector
	Significant investments	Investment not significant
r390 c010	Metric	Computable amount, gross [mi]
	Base	Memorandum items
	Main category	Direct holdings, permitted offsetting short positions
	Own funds	T2 Capital

r390 c010	Main Category underlying	Equity instruments and subordinated financial assets
	Related parties/Relationships	Entities of the financial sector
	Significant investments	Investment not significant

r400 c010	Metric	Computable amount, offsetting position [mi]
	Base	Memorandum items
	Main category	Permitted offsetting short positions of direct holdings
	Own funds	T2 Capital
	Main Category underlying	Equity instruments and subordinated financial assets
	Related parties/Relationships	Entities of the financial sector
	Significant investments	Investment not significant

r410 c010	Metric	Computable amount, net [mi]
	Base	Memorandum items
	Main category	Indirect holdings
	Own funds	T2 Capital
	Main Category underlying	Equity instruments and subordinated financial assets
	Related parties/Relationships	Entities of the financial sector
	Significant investments	Investment not significant

r420 c010	Metric	Computable amount, gross [mi]
	Base	Memorandum items
	Main category	Indirect holdings, permitted offsetting short positions
	Own funds	T2 Capital
	Main Category underlying	Equity instruments and subordinated financial assets
	Related parties/Relationships	Entities of the financial sector
	Significant investments	Investment not significant

r430 c010	Metric	Computable amount, offsetting position [mi]
	Base	Memorandum items
	Main category	Permitted offsetting short positions of indirect holdings
	Own funds	T2 Capital
	Main Category underlying	Equity instruments and subordinated financial assets
	Related parties/Relationships	Entities of the financial sector
	Significant investments	Investment not significant

r431 c010	Metric	Computable amount, net [mi]
	Base	Memorandum items
	Main category	Synthetic holdings
	Own funds	T2 Capital
	Main Category underlying	Equity instruments and subordinated financial assets
	Related parties/Relationships	Entities of the financial sector
	Significant investments	Investment not significant

r432 c010	Metric	Computable amount, gross [mi]
	Base	Memorandum items
	Main category	Synthetic holdings, permitted offsetting short positions
	Own funds	T2 Capital
	Main Category underlying	Equity instruments and subordinated financial assets

r432 c010	Related parties/Relationships	Entities of the financial sector
	Significant investments	Investment not significant
r433 c010	Metric	Computable amount, offsetting position [mi]
	Base	Memorandum items
	Main category	Permitted offsetting short positions of synthetic holdings
	Own funds	T2 Capital
	Main Category underlying	Equity instruments and subordinated financial assets
	Related parties/Relationships	Entities of the financial sector
	Significant investments	Investment not significant
r440 c010	Metric	Computable amount, Total [mi]
	Base	Memorandum items
	Main category	Holdings
	Own funds	CET1 Capital
	Main Category underlying	Equity instruments and subordinated financial assets
	Related parties/Relationships	Entities of the financial sector
	Significant investments	Significant Investment
r450 c010	Metric	Computable amount, net [mi]
	Base	Memorandum items
	Main category	Direct holdings
	Own funds	CET1 Capital
	Main Category underlying	Equity instruments
	Related parties/Relationships	Entities of the financial sector
	Significant investments	Significant Investment
r460 c010	Metric	Computable amount, gross [mi]
	Base	Memorandum items
	Main category	Direct holdings, permitted offsetting short positions
	Own funds	CET1 Capital
	Main Category underlying	Equity instruments
	Related parties/Relationships	Entities of the financial sector
	Significant investments	Significant Investment
r470 c010	Metric	Computable amount, offsetting position [mi]
	Base	Memorandum items
	Main category	Permitted offsetting short positions of direct holdings
	Own funds	CET1 Capital
	Main Category underlying	Equity instruments
	Related parties/Relationships	Entities of the financial sector
	Significant investments	Significant Investment
r480 c010	Metric	Computable amount, net [mi]
	Base	Memorandum items
	Main category	Indirect holdings
	Own funds	CET1 Capital
	Main Category underlying	Equity instruments
	Related parties/Relationships	Entities of the financial sector

COREP

r480 c010	Significant investments	Significant Investment
r490 c010	Metric	Computable amount, gross [mi]
	Base	Memorandum items
	Main category	Indirect holdings, permitted offsetting short positions
	Own funds	CET1 Capital
	Main Category underlying	Equity instruments
	Related parties/Relationships	Entities of the financial sector
	Significant investments	Significant Investment
r500 c010	Metric	Computable amount, offsetting position [mi]
	Base	Memorandum items
	Main category	Permitted offsetting short positions of indirect holdings
	Own funds	CET1 Capital
	Main Category underlying	Equity instruments
	Related parties/Relationships	Entities of the financial sector
	Significant investments	Significant Investment
r501 c010	Metric	Computable amount, net [mi]
	Base	Memorandum items
	Main category	Synthetic holdings
	Own funds	CET1 Capital
	Main Category underlying	Equity instruments
	Related parties/Relationships	Entities of the financial sector
	Significant investments	Significant Investment
r502 c010	Metric	Computable amount, gross [mi]
	Base	Memorandum items
	Main category	Synthetic holdings, permitted offsetting short positions
	Own funds	CET1 Capital
	Main Category underlying	Equity instruments
	Related parties/Relationships	Entities of the financial sector
	Significant investments	Significant Investment
r503 c010	Metric	Computable amount, offsetting position [mi]
	Base	Memorandum items
	Main category	Permitted offsetting short positions of synthetic holdings
	Own funds	CET1 Capital
	Main Category underlying	Equity instruments
	Related parties/Relationships	Entities of the financial sector
	Significant investments	Significant Investment
r510 c010	Metric	Computable amount, Total [mi]
	Base	Memorandum items
	Main category	Holdings
	Own funds	AT1 Capital
	Main Category underlying	Equity instruments
	Related parties/Relationships	Entities of the financial sector
	Significant investments	Significant Investment

COREP

r520 c010

Metric	Computable amount, net [mi]
Base	Memorandum items
Main category	Direct holdings
Own funds	AT1 Capital
Main Category underlying	Equity instruments
Related parties/Relationships	Entities of the financial sector
Significant investments	Significant Investment

r530 c010

Metric	Computable amount, gross [mi]
Base	Memorandum items
Main category	Direct holdings, permitted offsetting short positions
Own funds	AT1 Capital
Main Category underlying	Equity instruments
Related parties/Relationships	Entities of the financial sector
Significant investments	Significant Investment

r540 c010

Metric	Computable amount, offsetting position [mi]
Base	Memorandum items
Main category	Permitted offsetting short positions of direct holdings
Own funds	AT1 Capital
Main Category underlying	Equity instruments
Related parties/Relationships	Entities of the financial sector
Significant investments	Significant Investment

r550 c010

Metric	Computable amount, net [mi]
Base	Memorandum items
Main category	Indirect holdings
Own funds	AT1 Capital
Main Category underlying	Equity instruments
Related parties/Relationships	Entities of the financial sector
Significant investments	Significant Investment

r560 c010

Metric	Computable amount, gross [mi]
Base	Memorandum items
Main category	Indirect holdings, permitted offsetting short positions
Own funds	AT1 Capital
Main Category underlying	Equity instruments
Related parties/Relationships	Entities of the financial sector
Significant investments	Significant Investment

r570 c010

Metric	Computable amount, offsetting position [mi]
Base	Memorandum items
Main category	Permitted offsetting short positions of indirect holdings
Own funds	AT1 Capital
Main Category underlying	Equity instruments
Related parties/Relationships	Entities of the financial sector
Significant investments	Significant Investment

r571 c010

Metric	Computable amount, net [mi]

COREP

r571 c010

Base	Memorandum items
Main category	Synthetic holdings
Own funds	AT1 Capital
Main Category underlying	Equity instruments
Related parties/Relationships	Entities of the financial sector
Significant investments	Significant Investment

r572 c010

Metric	Computable amount, gross [mi]
Base	Memorandum items
Main category	Synthetic holdings, permitted offsetting short positions
Own funds	AT1 Capital
Main Category underlying	Equity instruments
Related parties/Relationships	Entities of the financial sector
Significant investments	Significant Investment

r573 c010

Metric	Computable amount, offsetting position [mi]
Base	Memorandum items
Main category	Permitted offsetting short positions of synthetic holdings
Own funds	AT1 Capital
Main Category underlying	Equity instruments
Related parties/Relationships	Entities of the financial sector
Significant investments	Significant Investment

r580 c010

Metric	Computable amount, Total [mi]
Base	Memorandum items
Main category	Holdings
Own funds	T2 Capital
Main Category underlying	Equity instruments and subordinated financial assets
Related parties/Relationships	Entities of the financial sector
Significant investments	Significant Investment

r590 c010

Metric	Computable amount, net [mi]
Base	Memorandum items
Main category	Direct holdings
Own funds	T2 Capital
Main Category underlying	Equity instruments and subordinated financial assets
Related parties/Relationships	Entities of the financial sector
Significant investments	Significant Investment

r600 c010

Metric	Computable amount, gross [mi]
Base	Memorandum items
Main category	Direct holdings, permitted offsetting short positions
Own funds	T2 Capital
Main Category underlying	Equity instruments and subordinated financial assets
Related parties/Relationships	Entities of the financial sector
Significant investments	Significant Investment

r610 c010

Metric	Computable amount, offsetting position [mi]
Base	Memorandum items

COREP

r610 c010	Main category	Permitted offsetting short positions of direct holdings
	Own funds	T2 Capital
	Main Category underlying	Equity instruments and subordinated financial assets
	Related parties/Relationships	Entities of the financial sector
	Significant investments	Significant Investment

r620 c010	Metric	Computable amount, net [mi]
	Base	Memorandum items
	Main category	Indirect holdings
	Own funds	T2 Capital
	Main Category underlying	Equity instruments and subordinated financial assets
	Related parties/Relationships	Entities of the financial sector
	Significant investments	Significant Investment

r630 c010	Metric	Computable amount, gross [mi]
	Base	Memorandum items
	Main category	Indirect holdings, permitted offsetting short positions
	Own funds	T2 Capital
	Main Category underlying	Equity instruments and subordinated financial assets
	Related parties/Relationships	Entities of the financial sector
	Significant investments	Significant Investment

r640 c010	Metric	Computable amount, offsetting position [mi]
	Base	Memorandum items
	Main category	Permitted offsetting short positions of indirect holdings
	Own funds	T2 Capital
	Main Category underlying	Equity instruments and subordinated financial assets
	Related parties/Relationships	Entities of the financial sector
	Significant investments	Significant Investment

r641 c010	Metric	Computable amount, net [mi]
	Base	Memorandum items
	Main category	Synthetic holdings
	Own funds	T2 Capital
	Main Category underlying	Equity instruments and subordinated financial assets
	Related parties/Relationships	Entities of the financial sector
	Significant investments	Significant Investment

r642 c010	Metric	Computable amount, gross [mi]
	Base	Memorandum items
	Main category	Synthetic holdings, permitted offsetting short positions
	Own funds	T2 Capital
	Main Category underlying	Equity instruments and subordinated financial assets
	Related parties/Relationships	Entities of the financial sector
	Significant investments	Significant Investment

r643 c010	Metric	Computable amount, offsetting position [mi]
	Base	Memorandum items
	Main category	Permitted offsetting short positions of synthetic holdings

r643 c010	Own funds	T2 Capital
	Main Category underlying	Equity instruments and subordinated financial assets
	Related parties/Relationships	Entities of the financial sector
	Significant investments	Significant Investment
r650 c010	Metric	Risk weighted exposure amount [mi]
	Base	Memorandum items
	Main category	Holdings
	Own funds	CET1 Capital
	Main Category underlying	Equity instruments
	Related parties/Relationships	Entities of the financial sector
	Significant investments	Significant Investment
r660 c010	Metric	Risk weighted exposure amount [mi]
	Base	Memorandum items
	Main category	Holdings
	Own funds	AT1 Capital
	Main Category underlying	Equity instruments
	Related parties/Relationships	Entities of the financial sector
	Significant investments	Significant Investment
r670 c010	Metric	Risk weighted exposure amount [mi]
	Base	Memorandum items
	Main category	Holdings
	Own funds	T2 Capital
	Main Category underlying	Equity instruments and subordinated financial assets
	Related parties/Relationships	Entities of the financial sector
	Significant investments	Significant Investment
r680 c010	Metric	Computable amount [mi]
	Base	Memorandum items
	Main category	Holdings
	Own funds	CET1 Capital, temporally waived from deduction
	Main Category underlying	Equity instruments
	Related parties/Relationships	Entities of the financial sector
	Significant investments	Investment not significant
r690 c010	Metric	Computable amount [mi]
	Base	Memorandum items
	Main category	Holdings
	Own funds	CET1 Capital, temporally waived from deduction
	Main Category underlying	Equity instruments
	Related parties/Relationships	Entities of the financial sector
	Significant investments	Significant Investment
r700 c010	Metric	Computable amount [mi]
	Base	Memorandum items
	Main category	Holdings
	Own funds	AT1 Capital, temporally waived from deduction

r700 c010	Main Category underlying	Equity instruments
	Related parties/Relationships	Entities of the financial sector
	Significant investments	Investment not significant

r710 c010	Metric	Computable amount [mi]
	Base	Memorandum items
	Main category	Holdings
	Own funds	AT1 Capital, temporally waived from deduction
	Main Category underlying	Equity instruments
	Related parties/Relationships	Entities of the financial sector
	Significant investments	Significant Investment

r720 c010	Metric	Computable amount [mi]
	Base	Memorandum items
	Main category	Holdings
	Own funds	T2 Capital, temporally waived from deduction
	Main Category underlying	Equity instruments and subordinated financial assets
	Related parties/Relationships	Entities of the financial sector
	Significant investments	Investment not significant

r730 c010	Metric	Computable amount [mi]
	Base	Memorandum items
	Main category	Holdings
	Own funds	T2 Capital, temporally waived from deduction
	Main Category underlying	Equity instruments and subordinated financial assets
	Related parties/Relationships	Entities of the financial sector
	Significant investments	Significant Investment

r740 c010	Metric	Risk weighted exposure amount [mi]
	Base	Memorandum items
	Main category	Combined buffer

r750 c010	Metric	Risk weighted exposure amount [mi]
	Base	Memorandum items
	Main category	Capital conservation buffer, Conservation buffer due to macro-prudential or systemic risk identified at the level of a Member State

r760 c010	Metric	Risk weighted exposure amount [mi]
	Base	Memorandum items
	Main category	Capital conservation buffer

r770 c010	Metric	Risk weighted exposure amount [mi]
	Base	Memorandum items
	Main category	Conservation buffer due to macro-prudential or systemic risk identified at the level of a Member State

r780 c010	Metric	Risk weighted exposure amount [mi]
	Base	Memorandum items
	Main category	Specific countercyclical capital buffer

r790 c010	Metric	Risk weighted exposure amount [mi]
	Base	Memorandum items
	Main category	Systemic risk buffer

r800 c010	Metric	Risk weighted exposure amount [mi]
	Base	Memorandum items
	Main category	Pillar II adjustments

C 05.01 - Capital Adequacy - Transitional provisions: Summary

r010 c010	Metric	Transitional computable amount [mi]
	Base	Own funds
	Transitionally treated as in Own Funds	CET1 Capital
r010 c020	Metric	Transitional computable amount [mi]
	Base	Own funds
	Transitionally treated as in Own Funds	AT1 Capital
r010 c030	Metric	Transitional computable amount [mi]
	Base	Own funds
	Transitionally treated as in Own Funds	T2 Capital
r010 c040	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
r010 c060	Metric	Eligible amount without transitional provisions [mi]
	Base	Memorandum items
r020 c010	Metric	Transitional computable amount [mi]
	Base	Own funds
	Main category	Grandfathered instruments
	Controlling and non-controlling owners	Owners of the parent
	Transitionally treated as in Own Funds	CET1 Capital
r020 c020	Metric	Transitional computable amount [mi]
	Base	Own funds
	Main category	Grandfathered instruments
	Controlling and non-controlling owners	Owners of the parent
	Transitionally treated as in Own Funds	AT1 Capital
r020 c030	Metric	Transitional computable amount [mi]
	Base	Own funds
	Main category	Grandfathered instruments
	Controlling and non-controlling owners	Owners of the parent
	Transitionally treated as in Own Funds	T2 Capital
r020 c040	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Grandfathered instruments
	Controlling and non-controlling owners	Owners of the parent
r020 c060	Metric	Eligible amount without transitional provisions [mi]
	Base	Memorandum items
	Main category	Grandfathered instruments
	Controlling and non-controlling owners	Owners of the parent
r030 c010	Metric	Transitional computable amount [mi]

r030 c010	Base	Own funds
	Main category	Grandfathered instruments constituting state aid
	Controlling and non-controlling owners	Owners of the parent
	Transitionally treated as in Own Funds	CET1 Capital
r030 c020	Metric	Transitional computable amount [mi]
	Base	Own funds
	Main category	Grandfathered instruments constituting state aid
	Controlling and non-controlling owners	Owners of the parent
	Transitionally treated as in Own Funds	AT1 Capital
r030 c030	Metric	Transitional computable amount [mi]
	Base	Own funds
	Main category	Grandfathered instruments constituting state aid
	Controlling and non-controlling owners	Owners of the parent
	Transitionally treated as in Own Funds	T2 Capital
r040 c010	Metric	Transitional computable amount [mi]
	Base	Own funds
	Main category	Grandfathered instruments constituting state aid that qualified as own funds according to 2006/48/EC
	Controlling and non-controlling owners	Owners of the parent
	Transitionally treated as in Own Funds	CET1 Capital
r040 c020	Metric	Transitional computable amount [mi]
	Base	Own funds
	Main category	Grandfathered instruments constituting state aid that qualified as own funds according to 2006/48/EC
	Controlling and non-controlling owners	Owners of the parent
	Transitionally treated as in Own Funds	AT1 Capital
r040 c030	Metric	Transitional computable amount [mi]
	Base	Own funds
	Main category	Grandfathered instruments constituting state aid that qualified as own funds according to 2006/48/EC
	Controlling and non-controlling owners	Owners of the parent
	Transitionally treated as in Own Funds	T2 Capital
r050 c010	Metric	Transitional computable amount [mi]
	Base	Own funds
	Main category	Grandfathered instruments constituting state aid that did not qualify as own funds according to 2006/48/EC
	Controlling and non-controlling owners	Owners of the parent
	Transitionally treated as in Own Funds	CET1 Capital
r050 c020	Metric	Transitional computable amount [mi]
	Base	Own funds
	Main category	Grandfathered instruments constituting state aid that did not qualify as own funds according to 2006/48/EC
	Controlling and non-controlling owners	Owners of the parent
	Transitionally treated as in Own Funds	AT1 Capital
r050 c030	Metric	Transitional computable amount [mi]
	Base	Own funds
	Main category	Grandfathered instruments constituting state aid that did not qualify as own funds according to 2006/48/EC
	Controlling and non-controlling owners	Owners of the parent

r050 c030	Transitionally treated as in Own Funds	T2 Capital

r060 c010	Metric	Transitional computable amount [mi]
	Base	Own funds
	Main category	Grandfathered instruments not constituting state aid
	Controlling and non-controlling owners	Owners of the parent
	Transitionally treated as in Own Funds	CET1 Capital

r060 c020	Metric	Transitional computable amount [mi]
	Base	Own funds
	Main category	Grandfathered instruments not constituting state aid
	Controlling and non-controlling owners	Owners of the parent
	Transitionally treated as in Own Funds	AT1 Capital

r060 c030	Metric	Transitional computable amount [mi]
	Base	Own funds
	Main category	Grandfathered instruments not constituting state aid
	Controlling and non-controlling owners	Owners of the parent
	Transitionally treated as in Own Funds	T2 Capital

r070 c010	Metric	Transitional computable amount [mi]
	Base	Own funds
	Main category	Transitional adjustments. Due to minority interests and equivalents
	Controlling and non-controlling owners	Non-controlling interests
	Transitionally treated as in Own Funds	CET1 Capital

r070 c020	Metric	Transitional computable amount [mi]
	Base	Own funds
	Main category	Transitional adjustments. Due to minority interests and equivalents
	Controlling and non-controlling owners	Non-controlling interests
	Transitionally treated as in Own Funds	AT1 Capital

r070 c030	Metric	Transitional computable amount [mi]
	Base	Own funds
	Main category	Transitional adjustments. Due to minority interests and equivalents
	Controlling and non-controlling owners	Non-controlling interests
	Transitionally treated as in Own Funds	T2 Capital

r080 c010	Metric	Transitional computable amount [mi]
	Base	Own funds
	Main category	Transitional adjustments. Due to equivalents
	Controlling and non-controlling owners	Non-controlling interests
	Transitionally treated as in Own Funds	CET1 Capital

r080 c050	Metric	Transitional computable amount [mi]
	Base	Memorandum items
	Main category	Transitional adjustments. Due to equivalents
	Controlling and non-controlling owners	Non-controlling interests

r080 c060	Metric	Eligible amount without transitional provisions [mi]
	Base	Memorandum items

r080 c060	Main category	Transitional adjustments. Due to equivalents
	Controlling and non-controlling owners	Non-controlling interests
r090 c010	Metric	Transitional computable amount [mi]
	Base	Own funds
	Main category	Transitional adjustments. Due to minority interests
	Controlling and non-controlling owners	Non-controlling interests
	Transitionally treated as in Own Funds	CET1 Capital
r090 c050	Metric	Transitional computable amount [mi]
	Base	Memorandum items
	Main category	Transitional adjustments. Due to minority interests
	Controlling and non-controlling owners	Non-controlling interests
r090 c060	Metric	Eligible amount without transitional provisions [mi]
	Base	Memorandum items
	Main category	Transitional adjustments. Due to minority interests
	Controlling and non-controlling owners	Non-controlling interests
r091 c020	Metric	Transitional computable amount [mi]
	Base	Own funds
	Main category	Transitional adjustments. Due to minority interests and equivalents
	Controlling and non-controlling owners	Non-controlling interests
	Eligibility for own funds for transitional period	AT1 Capital
	Transitionally treated as in Own Funds	AT1 Capital
r091 c050	Metric	Transitional computable amount [mi]
	Base	Memorandum items
	Main category	Transitional adjustments. Due to minority interests and equivalents
	Controlling and non-controlling owners	Non-controlling interests
	Eligibility for own funds for transitional period	AT1 Capital
r091 c060	Metric	Eligible amount without transitional provisions [mi]
	Base	Memorandum items
	Main category	Transitional adjustments. Due to minority interests and equivalents
	Controlling and non-controlling owners	Non-controlling interests
	Eligibility for own funds for transitional period	AT1 Capital
r092 c030	Metric	Transitional computable amount [mi]
	Base	Own funds
	Main category	Transitional adjustments. Due to minority interests and equivalents
	Controlling and non-controlling owners	Non-controlling interests
	Eligibility for own funds for transitional period	T2 Capital
	Transitionally treated as in Own Funds	T2 Capital
r092 c050	Metric	Transitional computable amount [mi]
	Base	Memorandum items
	Main category	Transitional adjustments. Due to minority interests and equivalents
	Controlling and non-controlling owners	Non-controlling interests
	Eligibility for own funds for transitional period	T2 Capital

r092 c060	Metric	Eligible amount without transitional provisions [mi]
	Base	Memorandum items
	Main category	Transitional adjustments. Due to minority interests and equivalents
	Controlling and non-controlling owners	Non-controlling interests
	Eligibility for own funds for transitional period	T2 Capital
r100 c010	Metric	Transitional computable amount [mi]
	Base	Own funds
	Main category	Transitional adjustments. Other than grandfathered Capital instruments and minority interests and equivalents
	Transitionally treated as in Own Funds	CET1 Capital
r100 c020	Metric	Transitional computable amount [mi]
	Base	Own funds
	Main category	Transitional adjustments. Other than grandfathered Capital instruments and minority interests and equivalents
	Transitionally treated as in Own Funds	AT1 Capital
r100 c030	Metric	Transitional computable amount [mi]
	Base	Own funds
	Main category	Transitional adjustments. Other than grandfathered Capital instruments and minority interests and equivalents
	Transitionally treated as in Own Funds	T2 Capital
r110 c010	Metric	Transitional computable amount [mi]
	Base	Own funds
	Main category	Accumulated other comprehensive income
	Transitionally treated as in Own Funds	CET1 Capital
r120 c010	Metric	Transitional computable amount [mi]
	Base	Own funds
	Main category	Unrealised gains
	Transitionally treated as in Own Funds	CET1 Capital
r120 c050	Metric	Transitional computable amount [mi]
	Base	Memorandum items
	Main category	Unrealised gains
r120 c060	Metric	Eligible amount without transitional provisions [mi]
	Base	Memorandum items
	Main category	Unrealised gains
r130 c010	Metric	Transitional computable amount [mi]
	Base	Own funds
	Main category	Unrealised losses
	Transitionally treated as in Own Funds	CET1 Capital
r130 c050	Metric	Transitional computable amount [mi]
	Base	Memorandum items
	Main category	Unrealised losses
r130 c060	Metric	Eligible amount without transitional provisions [mi]
	Base	Memorandum items
	Main category	Unrealised losses
r140 c010	Metric	Transitional computable amount [mi]

r140 c010	Base	Own funds
	Main category	Transitional adjustments. Deductions
	Transitionally treated as in Own Funds	CET1 Capital

r140 c020	Metric	Transitional computable amount [mi]
	Base	Own funds
	Main category	Transitional adjustments. Deductions
	Transitionally treated as in Own Funds	AT1 Capital

r140 c030	Metric	Transitional computable amount [mi]
	Base	Own funds
	Main category	Transitional adjustments. Deductions
	Transitionally treated as in Own Funds	T2 Capital

r140 c040	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Transitional adjustments. Deductions

r140 c060	Metric	Eligible amount without transitional provisions [mi]
	Base	Memorandum items
	Main category	Transitional adjustments. Deductions

r150 c010	Metric	Transitional computable amount [mi]
	Base	Own funds
	Main category	Losses
	Transitionally treated as in Own Funds	CET1 Capital

r150 c020	Metric	Transitional computable amount [mi]
	Base	Own funds
	Main category	Losses
	Transitionally treated as in Own Funds	AT1 Capital

r150 c050	Metric	Transitional computable amount [mi]
	Base	Memorandum items
	Main category	Losses

r150 c060	Metric	Eligible amount without transitional provisions [mi]
	Base	Memorandum items
	Main category	Losses

r160 c010	Metric	Transitional computable amount [mi]
	Base	Own funds
	Main category	Intangible assets
	Transitionally treated as in Own Funds	CET1 Capital

r160 c020	Metric	Transitional computable amount [mi]
	Base	Own funds
	Main category	Intangible assets
	Transitionally treated as in Own Funds	AT1 Capital

r160 c050	Metric	Transitional computable amount [mi]
	Base	Memorandum items
	Main category	Intangible assets

r160 c060	Metric	Eligible amount without transitional provisions [mi]
	Base	Memorandum items
	Main category	Intangible assets
r170 c010	Metric	Transitional computable amount [mi]
	Base	Own funds
	Main category	Deferred tax assets that rely on future profitability and do not arise from temporary differences net of associated tax liabilities
	Transitionally treated as in Own Funds	CET1 Capital
r170 c040	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Deferred tax assets that rely on future profitability and do not arise from temporary differences net of associated tax liabilities
r170 c050	Metric	Transitional computable amount [mi]
	Base	Memorandum items
	Main category	Deferred tax assets that rely on future profitability and do not arise from temporary differences net of associated tax liabilities
r170 c060	Metric	Eligible amount without transitional provisions [mi]
	Base	Memorandum items
	Main category	Deferred tax assets that rely on future profitability and do not arise from temporary differences net of associated tax liabilities
r180 c010	Metric	Transitional computable amount [mi]
	Base	Own funds
	Main category	IRB shortfall of credit risk adjustments to expected losses
	Transitionally treated as in Own Funds	CET1 Capital
r180 c020	Metric	Transitional computable amount [mi]
	Base	Own funds
	Main category	IRB shortfall of credit risk adjustments to expected losses
	Transitionally treated as in Own Funds	AT1 Capital
r180 c030	Metric	Transitional computable amount [mi]
	Base	Own funds
	Main category	IRB shortfall of credit risk adjustments to expected losses
	Transitionally treated as in Own Funds	T2 Capital
r180 c050	Metric	Transitional computable amount [mi]
	Base	Memorandum items
	Main category	IRB shortfall of credit risk adjustments to expected losses
r180 c060	Metric	Eligible amount without transitional provisions [mi]
	Base	Memorandum items
	Main category	IRB shortfall of credit risk adjustments to expected losses
r190 c010	Metric	Transitional computable amount [mi]
	Base	Own funds
	Main category	Defined benefit pension fund assets which the institution has an restricted ability to use, Deferred tax liabilities associated to defined benefit pension fund assets
	Transitionally treated as in Own Funds	CET1 Capital
r190 c050	Metric	Transitional computable amount [mi]
	Base	Memorandum items
	Main category	Defined benefit pension fund assets which the institution has an restricted ability to use, Deferred tax liabilities associated to defined benefit pension fund assets
r190 c060	Metric	Eligible amount without transitional provisions [mi]

r190 c060	Base	Memorandum items
	Main category	Defined benefit pension fund assets which the institution has an restricted ability to use, Deferred tax liabilities associated to defined benefit pension fund assets
r200 c010	Metric	Transitional computable amount [mi]
	Base	Own funds
	Main category	Holdings
	Main Category underlying	Own equity instruments issued and subordinated loans
	Transitionally treated as in Own Funds	CET1 Capital
r200 c020	Metric	Transitional computable amount [mi]
	Base	Own funds
	Main category	Holdings
	Main Category underlying	Own equity instruments issued and subordinated loans
	Transitionally treated as in Own Funds	AT1 Capital
r200 c030	Metric	Transitional computable amount [mi]
	Base	Own funds
	Main category	Holdings
	Main Category underlying	Own equity instruments issued and subordinated loans
	Transitionally treated as in Own Funds	T2 Capital
r200 c040	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Holdings
	Main Category underlying	Own equity instruments issued and subordinated loans
r200 c060	Metric	Eligible amount without transitional provisions [mi]
	Base	Memorandum items
	Main category	Holdings
	Main Category underlying	Own equity instruments issued and subordinated loans
r210 c010	Metric	Transitional computable amount [mi]
	Base	Own funds
	Main category	Holdings
	Eligibility for own funds for transitional period	CET1 Capital
	Main Category underlying	Own equity instruments issued
	Transitionally treated as in Own Funds	CET1 Capital
r210 c020	Metric	Transitional computable amount [mi]
	Base	Own funds
	Main category	Holdings
	Eligibility for own funds for transitional period	CET1 Capital
	Main Category underlying	Own equity instruments issued
	Transitionally treated as in Own Funds	AT1 Capital
r210 c040	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Holdings
	Eligibility for own funds for transitional period	CET1 Capital
	Main Category underlying	Own equity instruments issued

r210 c050		
	Metric	Transitional computable amount [mi]
	Base	Memorandum items
	Main category	Holdings
	Eligibility for own funds for transitional period	CET1 Capital
	Main Category underlying	Own equity instruments issued

r210 c060		
	Metric	Eligible amount without transitional provisions [mi]
	Base	Memorandum items
	Main category	Holdings
	Eligibility for own funds for transitional period	CET1 Capital
	Main Category underlying	Own equity instruments issued

r211 c010		
	Metric	Transitional computable amount [mi]
	Base	Own funds
	Main category	Direct holdings
	Eligibility for own funds for transitional period	CET1 Capital
	Main Category underlying	Own equity instruments issued
	Transitionally treated as in Own Funds	CET1 Capital

r211 c020		
	Metric	Transitional computable amount [mi]
	Base	Own funds
	Main category	Direct holdings
	Eligibility for own funds for transitional period	CET1 Capital
	Main Category underlying	Own equity instruments issued
	Transitionally treated as in Own Funds	AT1 Capital

r211 c050		
	Metric	Transitional computable amount [mi]
	Base	Memorandum items
	Main category	Direct holdings
	Eligibility for own funds for transitional period	CET1 Capital
	Main Category underlying	Own equity instruments issued

r211 c060		
	Metric	Eligible amount without transitional provisions [mi]
	Base	Memorandum items
	Main category	Direct holdings
	Eligibility for own funds for transitional period	CET1 Capital
	Main Category underlying	Own equity instruments issued

r212 c010		
	Metric	Transitional computable amount [mi]
	Base	Own funds
	Main category	Indirect holdings
	Eligibility for own funds for transitional period	CET1 Capital
	Main Category underlying	Own equity instruments issued
	Transitionally treated as in Own Funds	CET1 Capital

r212 c040		
	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Indirect holdings
	Eligibility for own funds for transitional period	CET1 Capital
	Main Category underlying	Own equity instruments issued

r212 c050	Metric	Transitional computable amount [mi]
	Base	Memorandum items
	Main category	Indirect holdings
	Eligibility for own funds for transitional period	CET1 Capital
	Main Category underlying	Own equity instruments issued

r212 c060	Metric	Eligible amount without transitional provisions [mi]
	Base	Memorandum items
	Main category	Indirect holdings
	Eligibility for own funds for transitional period	CET1 Capital
	Main Category underlying	Own equity instruments issued

r220 c010	Metric	Transitional computable amount [mi]
	Base	Own funds
	Main category	Holdings
	Eligibility for own funds for transitional period	AT1 Capital
	Main Category underlying	Own equity instruments issued
	Transitionally treated as in Own Funds	CET1 Capital

r220 c020	Metric	Transitional computable amount [mi]
	Base	Own funds
	Main category	Holdings
	Eligibility for own funds for transitional period	AT1 Capital
	Main Category underlying	Own equity instruments issued
	Transitionally treated as in Own Funds	AT1 Capital

r220 c040	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Holdings
	Eligibility for own funds for transitional period	AT1 Capital
	Main Category underlying	Own equity instruments issued

r220 c050	Metric	Transitional computable amount [mi]
	Base	Memorandum items
	Main category	Holdings
	Eligibility for own funds for transitional period	AT1 Capital
	Main Category underlying	Own equity instruments issued

r220 c060	Metric	Eligible amount without transitional provisions [mi]
	Base	Memorandum items
	Main category	Holdings
	Eligibility for own funds for transitional period	AT1 Capital
	Main Category underlying	Own equity instruments issued

r221 c010	Metric	Transitional computable amount [mi]
	Base	Own funds
	Main category	Direct holdings
	Eligibility for own funds for transitional period	AT1 Capital
	Main Category underlying	Own equity instruments issued
	Transitionally treated as in Own Funds	CET1 Capital

r221 c020	Metric	Transitional computable amount [mi]
	Base	Own funds
	Main category	Direct holdings
	Eligibility for own funds for transitional period	AT1 Capital
	Main Category underlying	Own equity instruments issued
	Transitionally treated as in Own Funds	AT1 Capital
r221 c050	Metric	Transitional computable amount [mi]
	Base	Memorandum items
	Main category	Direct holdings
	Eligibility for own funds for transitional period	AT1 Capital
	Main Category underlying	Own equity instruments issued
r221 c060	Metric	Eligible amount without transitional provisions [mi]
	Base	Memorandum items
	Main category	Direct holdings
	Eligibility for own funds for transitional period	AT1 Capital
	Main Category underlying	Own equity instruments issued
r222 c040	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Indirect holdings
	Eligibility for own funds for transitional period	AT1 Capital
	Main Category underlying	Own equity instruments issued
r222 c050	Metric	Transitional computable amount [mi]
	Base	Memorandum items
	Main category	Indirect holdings
	Eligibility for own funds for transitional period	AT1 Capital
	Main Category underlying	Own equity instruments issued
r222 c060	Metric	Eligible amount without transitional provisions [mi]
	Base	Memorandum items
	Main category	Indirect holdings
	Eligibility for own funds for transitional period	AT1 Capital
	Main Category underlying	Own equity instruments issued
r230 c030	Metric	Transitional computable amount [mi]
	Base	Own funds
	Main category	Holdings
	Eligibility for own funds for transitional period	T2 Capital
	Main Category underlying	Own equity instruments issued and subordinated loans
	Transitionally treated as in Own Funds	T2 Capital
r230 c040	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Holdings
	Eligibility for own funds for transitional period	T2 Capital
	Main Category underlying	Own equity instruments issued and subordinated loans
r230 c050	Metric	Transitional computable amount [mi]

r230 c050	Base	Memorandum items
	Main category	Holdings
	Eligibility for own funds for transitional period	T2 Capital
	Main Category underlying	Own equity instruments issued and subordinated loans

r230 c060	Metric	Eligible amount without transitional provisions [mi]
	Base	Memorandum items
	Main category	Holdings
	Eligibility for own funds for transitional period	T2 Capital
	Main Category underlying	Own equity instruments issued and subordinated loans

r231 c030	Metric	Transitional computable amount [mi]
	Base	Own funds
	Main category	Direct holdings
	Eligibility for own funds for transitional period	T2 Capital
	Main Category underlying	Own equity instruments issued and subordinated loans
	Transitionally treated as in Own Funds	T2 Capital

r231 c050	Metric	Transitional computable amount [mi]
	Base	Memorandum items
	Main category	Direct holdings
	Eligibility for own funds for transitional period	T2 Capital
	Main Category underlying	Own equity instruments issued and subordinated loans

r231 c060	Metric	Eligible amount without transitional provisions [mi]
	Base	Memorandum items
	Main category	Direct holdings
	Eligibility for own funds for transitional period	T2 Capital
	Main Category underlying	Own equity instruments issued and subordinated loans

r232 c040	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Indirect holdings
	Eligibility for own funds for transitional period	T2 Capital
	Main Category underlying	Own equity instruments issued and subordinated loans

r232 c050	Metric	Transitional computable amount [mi]
	Base	Memorandum items
	Main category	Indirect holdings
	Eligibility for own funds for transitional period	T2 Capital
	Main Category underlying	Own equity instruments issued and subordinated loans

r232 c060	Metric	Eligible amount without transitional provisions [mi]
	Base	Memorandum items
	Main category	Indirect holdings
	Eligibility for own funds for transitional period	T2 Capital
	Main Category underlying	Own equity instruments issued and subordinated loans

r240 c010	Metric	Transitional computable amount [mi]
	Base	Own funds
	Main category	Reciprocal cross holdings

r240 c010	Main Category underlying	Equity instruments
	Related parties/Relationships	Entities of the financial sector
	Transitionally treated as in Own Funds	CET1 Capital
r240 c020	Metric	Transitional computable amount [mi]
	Base	Own funds
	Main category	Reciprocal cross holdings
	Main Category underlying	Equity instruments
	Related parties/Relationships	Entities of the financial sector
	Transitionally treated as in Own Funds	AT1 Capital
r240 c030	Metric	Transitional computable amount [mi]
	Base	Own funds
	Main category	Reciprocal cross holdings
	Main Category underlying	Equity instruments
	Related parties/Relationships	Entities of the financial sector
	Transitionally treated as in Own Funds	T2 Capital
r240 c040	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Reciprocal cross holdings
	Main Category underlying	Equity instruments
	Related parties/Relationships	Entities of the financial sector
r240 c060	Metric	Eligible amount without transitional provisions [mi]
	Base	Memorandum items
	Main category	Reciprocal cross holdings
	Main Category underlying	Equity instruments
	Related parties/Relationships	Entities of the financial sector
r250 c010	Metric	Transitional computable amount [mi]
	Base	Own funds
	Main category	Reciprocal cross holdings
	Eligibility for own funds for transitional period	CET1 Capital
	Main Category underlying	Equity instruments
	Related parties/Relationships	Entities of the financial sector
	Transitionally treated as in Own Funds	CET1 Capital
r250 c050	Metric	Transitional computable amount [mi]
	Base	Memorandum items
	Main category	Reciprocal cross holdings
	Eligibility for own funds for transitional period	CET1 Capital
	Main Category underlying	Equity instruments
	Related parties/Relationships	Entities of the financial sector
r250 c060	Metric	Eligible amount without transitional provisions [mi]
	Base	Memorandum items
	Main category	Reciprocal cross holdings
	Eligibility for own funds for transitional period	CET1 Capital
	Main Category underlying	Equity instruments

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r250 c060	Related parties/Relationships	Entities of the financial sector	

r260 c010	Metric	Transitional computable amount [mi]
	Base	Own funds
	Main category	Reciprocal cross holdings
	Eligibility for own funds for transitional period	CET1 Capital
	Main Category underlying	Equity instruments
	Related parties/Relationships	Entities of the financial sector
	Significant investments	Significant Investment
	Transitionally treated as in Own Funds	CET1 Capital

r260 c020	Metric	Transitional computable amount [mi]
	Base	Own funds
	Main category	Reciprocal cross holdings
	Eligibility for own funds for transitional period	CET1 Capital
	Main Category underlying	Equity instruments
	Related parties/Relationships	Entities of the financial sector
	Significant investments	Significant Investment
	Transitionally treated as in Own Funds	AT1 Capital

r260 c030	Metric	Transitional computable amount [mi]
	Base	Own funds
	Main category	Reciprocal cross holdings
	Eligibility for own funds for transitional period	CET1 Capital
	Main Category underlying	Equity instruments
	Related parties/Relationships	Entities of the financial sector
	Significant investments	Significant Investment
	Transitionally treated as in Own Funds	T2 Capital

r260 c040	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Reciprocal cross holdings
	Eligibility for own funds for transitional period	CET1 Capital
	Main Category underlying	Equity instruments
	Related parties/Relationships	Entities of the financial sector
	Significant investments	Significant Investment

r260 c060	Metric	Eligible amount without transitional provisions [mi]
	Base	Memorandum items
	Main category	Reciprocal cross holdings
	Eligibility for own funds for transitional period	CET1 Capital
	Main Category underlying	Equity instruments
	Related parties/Relationships	Entities of the financial sector
	Significant investments	Significant Investment

r270 c010	Metric	Transitional computable amount [mi]
	Base	Own funds
	Main category	Reciprocal cross holdings
	Eligibility for own funds for transitional period	CET1 Capital

r270 c010	Main Category underlying	Equity instruments
	Related parties/Relationships	Entities of the financial sector
	Significant investments	Investment not significant
	Transitionally treated as in Own Funds	CET1 Capital
r270 c020	Metric	Transitional computable amount [mi]
	Base	Own funds
	Main category	Reciprocal cross holdings
	Eligibility for own funds for transitional period	CET1 Capital
	Main Category underlying	Equity instruments
	Related parties/Relationships	Entities of the financial sector
	Significant investments	Investment not significant
	Transitionally treated as in Own Funds	AT1 Capital
r270 c030	Metric	Transitional computable amount [mi]
	Base	Own funds
	Main category	Reciprocal cross holdings
	Eligibility for own funds for transitional period	CET1 Capital
	Main Category underlying	Equity instruments
	Related parties/Relationships	Entities of the financial sector
	Significant investments	Investment not significant
	Transitionally treated as in Own Funds	T2 Capital
r270 c040	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Reciprocal cross holdings
	Eligibility for own funds for transitional period	CET1 Capital
	Main Category underlying	Equity instruments
	Related parties/Relationships	Entities of the financial sector
	Significant investments	Investment not significant
r270 c060	Metric	Eligible amount without transitional provisions [mi]
	Base	Memorandum items
	Main category	Reciprocal cross holdings
	Eligibility for own funds for transitional period	CET1 Capital
	Main Category underlying	Equity instruments
	Related parties/Relationships	Entities of the financial sector
	Significant investments	Investment not significant
r280 c020	Metric	Transitional computable amount [mi]
	Base	Own funds
	Main category	Reciprocal cross holdings
	Eligibility for own funds for transitional period	AT1 Capital
	Main Category underlying	Equity instruments
	Related parties/Relationships	Entities of the financial sector
	Transitionally treated as in Own Funds	AT1 Capital
r280 c050	Metric	Transitional computable amount [mi]
	Base	Memorandum items

r280 c050

Main category	Reciprocal cross holdings
Eligibility for own funds for transitional period	AT1 Capital
Main Category underlying	Equity instruments
Related parties/Relationships	Entities of the financial sector

r280 c060

Metric	Eligible amount without transitional provisions [mi]
Base	Memorandum items
Main category	Reciprocal cross holdings
Eligibility for own funds for transitional period	AT1 Capital
Main Category underlying	Equity instruments
Related parties/Relationships	Entities of the financial sector

r290 c010

Metric	Transitional computable amount [mi]
Base	Own funds
Main category	Reciprocal cross holdings
Eligibility for own funds for transitional period	AT1 Capital
Main Category underlying	Equity instruments
Related parties/Relationships	Entities of the financial sector
Significant investments	Investment not significant
Transitionally treated as in Own Funds	CET1 Capital

r290 c020

Metric	Transitional computable amount [mi]
Base	Own funds
Main category	Reciprocal cross holdings
Eligibility for own funds for transitional period	AT1 Capital
Main Category underlying	Equity instruments
Related parties/Relationships	Entities of the financial sector
Significant investments	Investment not significant
Transitionally treated as in Own Funds	AT1 Capital

r290 c030

Metric	Transitional computable amount [mi]
Base	Own funds
Main category	Reciprocal cross holdings
Eligibility for own funds for transitional period	AT1 Capital
Main Category underlying	Equity instruments
Related parties/Relationships	Entities of the financial sector
Significant investments	Investment not significant
Transitionally treated as in Own Funds	T2 Capital

r290 c040

Metric	Risk weighted exposure amount [mi]
Base	Exposures
Main category	Reciprocal cross holdings
Eligibility for own funds for transitional period	AT1 Capital
Main Category underlying	Equity instruments
Related parties/Relationships	Entities of the financial sector
Significant investments	Investment not significant

r290 c060

Metric	Eligible amount without transitional provisions [mi]
Base	Memorandum items

r290 c060	Main category	Reciprocal cross holdings
	Eligibility for own funds for transitional period	AT1 Capital
	Main Category underlying	Equity instruments
	Related parties/Relationships	Entities of the financial sector
	Significant investments	Investment not significant
r300 c010	Metric	Transitional computable amount [mi]
	Base	Own funds
	Main category	Reciprocal cross holdings
	Eligibility for own funds for transitional period	AT1 Capital
	Main Category underlying	Equity instruments
	Related parties/Relationships	Entities of the financial sector
	Significant investments	Significant Investment
	Transitionally treated as in Own Funds	CET1 Capital
r300 c020	Metric	Transitional computable amount [mi]
	Base	Own funds
	Main category	Reciprocal cross holdings
	Eligibility for own funds for transitional period	AT1 Capital
	Main Category underlying	Equity instruments
	Related parties/Relationships	Entities of the financial sector
	Significant investments	Significant Investment
	Transitionally treated as in Own Funds	AT1 Capital
r300 c030	Metric	Transitional computable amount [mi]
	Base	Own funds
	Main category	Reciprocal cross holdings
	Eligibility for own funds for transitional period	AT1 Capital
	Main Category underlying	Equity instruments
	Related parties/Relationships	Entities of the financial sector
	Significant investments	Significant Investment
	Transitionally treated as in Own Funds	T2 Capital
r300 c040	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Reciprocal cross holdings
	Eligibility for own funds for transitional period	AT1 Capital
	Main Category underlying	Equity instruments
	Related parties/Relationships	Entities of the financial sector
	Significant investments	Significant Investment
r300 c060	Metric	Eligible amount without transitional provisions [mi]
	Base	Memorandum items
	Main category	Reciprocal cross holdings
	Eligibility for own funds for transitional period	AT1 Capital
	Main Category underlying	Equity instruments
	Related parties/Relationships	Entities of the financial sector
	Significant investments	Significant Investment

r310 c030	Metric	Transitional computable amount [mi]
	Base	Own funds
	Main category	Reciprocal cross holdings
	Eligibility for own funds for transitional period	T2 Capital
	Main Category underlying	Equity instruments and subordinated financial assets
	Related parties/Relationships	Entities of the financial sector
	Transitionally treated as in Own Funds	T2 Capital
r310 c050	Metric	Transitional computable amount [mi]
	Base	Memorandum items
	Main category	Reciprocal cross holdings
	Eligibility for own funds for transitional period	T2 Capital
	Main Category underlying	Equity instruments and subordinated financial assets
	Related parties/Relationships	Entities of the financial sector
r310 c060	Metric	Eligible amount without transitional provisions [mi]
	Base	Memorandum items
	Main category	Reciprocal cross holdings
	Eligibility for own funds for transitional period	T2 Capital
	Main Category underlying	Equity instruments and subordinated financial assets
	Related parties/Relationships	Entities of the financial sector
r320 c010	Metric	Transitional computable amount [mi]
	Base	Own funds
	Main category	Reciprocal cross holdings
	Eligibility for own funds for transitional period	T2 Capital
	Main Category underlying	Equity instruments and subordinated financial assets
	Related parties/Relationships	Entities of the financial sector
	Significant investments	Investment not significant
	Transitionally treated as in Own Funds	CET1 Capital
r320 c020	Metric	Transitional computable amount [mi]
	Base	Own funds
	Main category	Reciprocal cross holdings
	Eligibility for own funds for transitional period	T2 Capital
	Main Category underlying	Equity instruments and subordinated financial assets
	Related parties/Relationships	Entities of the financial sector
	Significant investments	Investment not significant
	Transitionally treated as in Own Funds	AT1 Capital
r320 c030	Metric	Transitional computable amount [mi]
	Base	Own funds
	Main category	Reciprocal cross holdings
	Eligibility for own funds for transitional period	T2 Capital
	Main Category underlying	Equity instruments and subordinated financial assets
	Related parties/Relationships	Entities of the financial sector
	Significant investments	Investment not significant
	Transitionally treated as in Own Funds	T2 Capital

r320 c040	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Reciprocal cross holdings
	Eligibility for own funds for transitional period	T2 Capital
	Main Category underlying	Equity instruments and subordinated financial assets
	Related parties/Relationships	Entities of the financial sector
	Significant investments	Investment not significant
r320 c060	Metric	Eligible amount without transitional provisions [mi]
	Base	Memorandum items
	Main category	Reciprocal cross holdings
	Eligibility for own funds for transitional period	T2 Capital
	Main Category underlying	Equity instruments and subordinated financial assets
	Related parties/Relationships	Entities of the financial sector
	Significant investments	Investment not significant
r330 c010	Metric	Transitional computable amount [mi]
	Base	Own funds
	Main category	Reciprocal cross holdings
	Eligibility for own funds for transitional period	T2 Capital
	Main Category underlying	Equity instruments and subordinated financial assets
	Related parties/Relationships	Entities of the financial sector
	Significant investments	Significant Investment
	Transitionally treated as in Own Funds	CET1 Capital
r330 c020	Metric	Transitional computable amount [mi]
	Base	Own funds
	Main category	Reciprocal cross holdings
	Eligibility for own funds for transitional period	T2 Capital
	Main Category underlying	Equity instruments and subordinated financial assets
	Related parties/Relationships	Entities of the financial sector
	Significant investments	Significant Investment
	Transitionally treated as in Own Funds	AT1 Capital
r330 c030	Metric	Transitional computable amount [mi]
	Base	Own funds
	Main category	Reciprocal cross holdings
	Eligibility for own funds for transitional period	T2 Capital
	Main Category underlying	Equity instruments and subordinated financial assets
	Related parties/Relationships	Entities of the financial sector
	Significant investments	Significant Investment
	Transitionally treated as in Own Funds	T2 Capital
r330 c040	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Reciprocal cross holdings
	Eligibility for own funds for transitional period	T2 Capital
	Main Category underlying	Equity instruments and subordinated financial assets

r330 c040	Related parties/Relationships	Entities of the financial sector
	Significant investments	Significant Investment
r330 c060	Metric	Eligible amount without transitional provisions [mi]
	Base	Memorandum items
	Main category	Reciprocal cross holdings
	Eligibility for own funds for transitional period	T2 Capital
	Main Category underlying	Equity instruments and subordinated financial assets
	Related parties/Relationships	Entities of the financial sector
	Significant investments	Significant Investment
r340 c010	Metric	Transitional computable amount [mi]
	Base	Own funds
	Main category	Holdings
	Main Category underlying	Equity instruments and subordinated financial assets
	Related parties/Relationships	Entities of the financial sector
	Significant investments	Investment not significant
	Transitionally treated as in Own Funds	CET1 Capital
r340 c020	Metric	Transitional computable amount [mi]
	Base	Own funds
	Main category	Holdings
	Main Category underlying	Equity instruments and subordinated financial assets
	Related parties/Relationships	Entities of the financial sector
	Significant investments	Investment not significant
	Transitionally treated as in Own Funds	AT1 Capital
r340 c030	Metric	Transitional computable amount [mi]
	Base	Own funds
	Main category	Holdings
	Main Category underlying	Equity instruments and subordinated financial assets
	Related parties/Relationships	Entities of the financial sector
	Significant investments	Investment not significant
	Transitionally treated as in Own Funds	T2 Capital
r340 c040	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Holdings
	Main Category underlying	Equity instruments and subordinated financial assets
	Related parties/Relationships	Entities of the financial sector
	Significant investments	Investment not significant
r340 c060	Metric	Eligible amount without transitional provisions [mi]
	Base	Memorandum items
	Main category	Holdings
	Main Category underlying	Equity instruments and subordinated financial assets
	Related parties/Relationships	Entities of the financial sector
	Significant investments	Investment not significant
r350 c010	Metric	Transitional computable amount [mi]

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r350 c010

Base	Own funds
Main category	Holdings
Eligibility for own funds for transitional period	CET1 Capital
Main Category underlying	Equity instruments
Related parties/Relationships	Entities of the financial sector
Significant investments	Investment not significant
Transitionally treated as in Own Funds	CET1 Capital

r350 c020

Metric	Transitional computable amount [mi]
Base	Own funds
Main category	Holdings
Eligibility for own funds for transitional period	CET1 Capital
Main Category underlying	Equity instruments
Related parties/Relationships	Entities of the financial sector
Significant investments	Investment not significant
Transitionally treated as in Own Funds	AT1 Capital

r350 c030

Metric	Transitional computable amount [mi]
Base	Own funds
Main category	Holdings
Eligibility for own funds for transitional period	CET1 Capital
Main Category underlying	Equity instruments
Related parties/Relationships	Entities of the financial sector
Significant investments	Investment not significant
Transitionally treated as in Own Funds	T2 Capital

r350 c040

Metric	Risk weighted exposure amount [mi]
Base	Exposures
Main category	Holdings
Eligibility for own funds for transitional period	CET1 Capital
Main Category underlying	Equity instruments
Related parties/Relationships	Entities of the financial sector
Significant investments	Investment not significant

r350 c050

Metric	Transitional computable amount [mi]
Base	Memorandum items
Main category	Holdings
Eligibility for own funds for transitional period	CET1 Capital
Main Category underlying	Equity instruments
Related parties/Relationships	Entities of the financial sector
Significant investments	Investment not significant

r350 c060

Metric	Eligible amount without transitional provisions [mi]
Base	Memorandum items
Main category	Holdings
Eligibility for own funds for transitional period	CET1 Capital
Main Category underlying	Equity instruments
Related parties/Relationships	Entities of the financial sector

r350 c060	Significant investments		Investment not significant
r360 c010	Metric		Transitional computable amount [mi]
	Base		Own funds
	Main category		Holdings
	Eligibility for own funds for transitional period		AT1 Capital
	Main Category underlying		Equity instruments
	Related parties/Relationships		Entities of the financial sector
	Significant investments		Investment not significant
	Transitionally treated as in Own Funds		CET1 Capital
r360 c020	Metric		Transitional computable amount [mi]
	Base		Own funds
	Main category		Holdings
	Eligibility for own funds for transitional period		AT1 Capital
	Main Category underlying		Equity instruments
	Related parties/Relationships		Entities of the financial sector
	Significant investments		Investment not significant
	Transitionally treated as in Own Funds		AT1 Capital
r360 c030	Metric		Transitional computable amount [mi]
	Base		Own funds
	Main category		Holdings
	Eligibility for own funds for transitional period		AT1 Capital
	Main Category underlying		Equity instruments
	Related parties/Relationships		Entities of the financial sector
	Significant investments		Investment not significant
	Transitionally treated as in Own Funds		T2 Capital
r360 c040	Metric		Risk weighted exposure amount [mi]
	Base		Exposures
	Main category		Holdings
	Eligibility for own funds for transitional period		AT1 Capital
	Main Category underlying		Equity instruments
	Related parties/Relationships		Entities of the financial sector
	Significant investments		Investment not significant
r360 c050	Metric		Transitional computable amount [mi]
	Base		Memorandum items
	Main category		Holdings
	Eligibility for own funds for transitional period		AT1 Capital
	Main Category underlying		Equity instruments
	Related parties/Relationships		Entities of the financial sector
	Significant investments		Investment not significant
r360 c060	Metric		Eligible amount without transitional provisions [mi]
	Base		Memorandum items
	Main category		Holdings
	Eligibility for own funds for transitional period		AT1 Capital

r360 c060	Main Category underlying	Equity instruments
	Related parties/Relationships	Entities of the financial sector
	Significant investments	Investment not significant

r370 c010	Metric	Transitional computable amount [mi]
	Base	Own funds
	Main category	Holdings
	Eligibility for own funds for transitional period	T2 Capital
	Main Category underlying	Equity instruments and subordinated financial assets
	Related parties/Relationships	Entities of the financial sector
	Significant investments	Investment not significant
	Transitionally treated as in Own Funds	CET1 Capital

r370 c020	Metric	Transitional computable amount [mi]
	Base	Own funds
	Main category	Holdings
	Eligibility for own funds for transitional period	T2 Capital
	Main Category underlying	Equity instruments and subordinated financial assets
	Related parties/Relationships	Entities of the financial sector
	Significant investments	Investment not significant
	Transitionally treated as in Own Funds	AT1 Capital

r370 c030	Metric	Transitional computable amount [mi]
	Base	Own funds
	Main category	Holdings
	Eligibility for own funds for transitional period	T2 Capital
	Main Category underlying	Equity instruments and subordinated financial assets
	Related parties/Relationships	Entities of the financial sector
	Significant investments	Investment not significant
	Transitionally treated as in Own Funds	T2 Capital

r370 c040	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Holdings
	Eligibility for own funds for transitional period	T2 Capital
	Main Category underlying	Equity instruments and subordinated financial assets
	Related parties/Relationships	Entities of the financial sector
	Significant investments	Investment not significant

r370 c050	Metric	Transitional computable amount [mi]
	Base	Memorandum items
	Main category	Holdings
	Eligibility for own funds for transitional period	T2 Capital
	Main Category underlying	Equity instruments and subordinated financial assets
	Related parties/Relationships	Entities of the financial sector
	Significant investments	Investment not significant

| r370 c060 | Metric | Eligible amount without transitional provisions [mi] |
| | Base | Memorandum items |

r370 c060	Main category	Holdings
	Eligibility for own funds for transitional period	T2 Capital
	Main Category underlying	Equity instruments and subordinated financial assets
	Related parties/Relationships	Entities of the financial sector
	Significant investments	Investment not significant
r380 c010	Metric	Transitional computable amount [mi]
	Base	Own funds
	Main category	Deferred tax assets that are dependent on future profitability and arise from temporary differences, Holdings
	Significant investments	Significant Investment
	Transitionally treated as in Own Funds	CET1 Capital
r380 c040	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Deferred tax assets that are dependent on future profitability and arise from temporary differences, Holdings
	Significant investments	Significant Investment
r380 c060	Metric	Eligible amount without transitional provisions [mi]
	Base	Memorandum items
	Main category	Deferred tax assets that are dependent on future profitability and arise from temporary differences, Holdings
	Significant investments	Significant Investment
r390 c010	Metric	Transitional computable amount [mi]
	Base	Own funds
	Main category	Holdings
	Main Category underlying	Equity instruments and subordinated financial assets
	Related parties/Relationships	Entities of the financial sector
	Significant investments	Significant Investment
	Transitionally treated as in Own Funds	CET1 Capital
r390 c020	Metric	Transitional computable amount [mi]
	Base	Own funds
	Main category	Holdings
	Main Category underlying	Equity instruments and subordinated financial assets
	Related parties/Relationships	Entities of the financial sector
	Significant investments	Significant Investment
	Transitionally treated as in Own Funds	AT1 Capital
r390 c030	Metric	Transitional computable amount [mi]
	Base	Own funds
	Main category	Holdings
	Main Category underlying	Equity instruments and subordinated financial assets
	Related parties/Relationships	Entities of the financial sector
	Significant investments	Significant Investment
	Transitionally treated as in Own Funds	T2 Capital
r390 c040	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Holdings
	Main Category underlying	Equity instruments and subordinated financial assets

r390 c040	Related parties/Relationships	Entities of the financial sector
	Significant investments	Significant Investment

r390 c060	Metric	Eligible amount without transitional provisions [mi]
	Base	Memorandum items
	Main category	Holdings
	Main Category underlying	Equity instruments and subordinated financial assets
	Related parties/Relationships	Entities of the financial sector
	Significant investments	Significant Investment

r400 c010	Metric	Transitional computable amount [mi]
	Base	Own funds
	Main category	Holdings
	Eligibility for own funds for transitional period	CET1 Capital
	Main Category underlying	Equity instruments
	Related parties/Relationships	Entities of the financial sector
	Significant investments	Significant Investment
	Transitionally treated as in Own Funds	CET1 Capital

r400 c020	Metric	Transitional computable amount [mi]
	Base	Own funds
	Main category	Holdings
	Eligibility for own funds for transitional period	CET1 Capital
	Main Category underlying	Equity instruments
	Related parties/Relationships	Entities of the financial sector
	Significant investments	Significant Investment
	Transitionally treated as in Own Funds	AT1 Capital

r400 c030	Metric	Transitional computable amount [mi]
	Base	Own funds
	Main category	Holdings
	Eligibility for own funds for transitional period	CET1 Capital
	Main Category underlying	Equity instruments
	Related parties/Relationships	Entities of the financial sector
	Significant investments	Significant Investment
	Transitionally treated as in Own Funds	T2 Capital

r400 c040	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Holdings
	Eligibility for own funds for transitional period	CET1 Capital
	Main Category underlying	Equity instruments
	Related parties/Relationships	Entities of the financial sector
	Significant investments	Significant Investment

r400 c050	Metric	Transitional computable amount [mi]
	Base	Memorandum items
	Main category	Holdings
	Eligibility for own funds for transitional period	CET1 Capital

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r400 c050	Main Category underlying	Equity instruments
	Related parties/Relationships	Entities of the financial sector
	Significant investments	Significant Investment

r400 c060	Metric	Eligible amount without transitional provisions [mi]
	Base	Memorandum items
	Main category	Holdings
	Eligibility for own funds for transitional period	CET1 Capital
	Main Category underlying	Equity instruments
	Related parties/Relationships	Entities of the financial sector
	Significant investments	Significant Investment

r410 c010	Metric	Transitional computable amount [mi]
	Base	Own funds
	Main category	Holdings
	Eligibility for own funds for transitional period	AT1 Capital
	Main Category underlying	Equity instruments
	Related parties/Relationships	Entities of the financial sector
	Significant investments	Significant Investment
	Transitionally treated as in Own Funds	CET1 Capital

r410 c020	Metric	Transitional computable amount [mi]
	Base	Own funds
	Main category	Holdings
	Eligibility for own funds for transitional period	AT1 Capital
	Main Category underlying	Equity instruments
	Related parties/Relationships	Entities of the financial sector
	Significant investments	Significant Investment
	Transitionally treated as in Own Funds	AT1 Capital

r410 c030	Metric	Transitional computable amount [mi]
	Base	Own funds
	Main category	Holdings
	Eligibility for own funds for transitional period	AT1 Capital
	Main Category underlying	Equity instruments
	Related parties/Relationships	Entities of the financial sector
	Significant investments	Significant Investment
	Transitionally treated as in Own Funds	T2 Capital

r410 c040	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Holdings
	Eligibility for own funds for transitional period	AT1 Capital
	Main Category underlying	Equity instruments
	Related parties/Relationships	Entities of the financial sector
	Significant investments	Significant Investment

r410 c050	Metric	Transitional computable amount [mi]
	Base	Memorandum items

r410 c050		
	Main category	Holdings
	Eligibility for own funds for transitional period	AT1 Capital
	Main Category underlying	Equity instruments
	Related parties/Relationships	Entities of the financial sector
	Significant investments	Significant Investment

r410 c060		
	Metric	Eligible amount without transitional provisions [mi]
	Base	Memorandum items
	Main category	Holdings
	Eligibility for own funds for transitional period	AT1 Capital
	Main Category underlying	Equity instruments
	Related parties/Relationships	Entities of the financial sector
	Significant investments	Significant Investment

r420 c010		
	Metric	Transitional computable amount [mi]
	Base	Own funds
	Main category	Holdings
	Eligibility for own funds for transitional period	T2 Capital
	Main Category underlying	Equity instruments and subordinated financial assets
	Related parties/Relationships	Entities of the financial sector
	Significant investments	Significant Investment
	Transitionally treated as in Own Funds	CET1 Capital

r420 c020		
	Metric	Transitional computable amount [mi]
	Base	Own funds
	Main category	Holdings
	Eligibility for own funds for transitional period	T2 Capital
	Main Category underlying	Equity instruments and subordinated financial assets
	Related parties/Relationships	Entities of the financial sector
	Significant investments	Significant Investment
	Transitionally treated as in Own Funds	AT1 Capital

r420 c030		
	Metric	Transitional computable amount [mi]
	Base	Own funds
	Main category	Holdings
	Eligibility for own funds for transitional period	T2 Capital
	Main Category underlying	Equity instruments and subordinated financial assets
	Related parties/Relationships	Entities of the financial sector
	Significant investments	Significant Investment
	Transitionally treated as in Own Funds	T2 Capital

r420 c040		
	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Holdings
	Eligibility for own funds for transitional period	T2 Capital
	Main Category underlying	Equity instruments and subordinated financial assets
	Related parties/Relationships	Entities of the financial sector
	Significant investments	Significant Investment

r420 c050	Metric	Transitional computable amount [mi]
	Base	Memorandum items
	Main category	Holdings
	Eligibility for own funds for transitional period	T2 Capital
	Main Category underlying	Equity instruments and subordinated financial assets
	Related parties/Relationships	Entities of the financial sector
	Significant investments	Significant Investment
r420 c060	Metric	Eligible amount without transitional provisions [mi]
	Base	Memorandum items
	Main category	Holdings
	Eligibility for own funds for transitional period	T2 Capital
	Main Category underlying	Equity instruments and subordinated financial assets
	Related parties/Relationships	Entities of the financial sector
	Significant investments	Significant Investment
r430 c010	Metric	Transitional computable amount [mi]
	Base	Own funds
	Main category	Transitional adjustments. Additional filters and deductions
	Transitionally treated as in Own Funds	CET1 Capital
r430 c020	Metric	Transitional computable amount [mi]
	Base	Own funds
	Main category	Transitional adjustments. Additional filters and deductions
	Transitionally treated as in Own Funds	AT1 Capital
r430 c030	Metric	Transitional computable amount [mi]
	Base	Own funds
	Main category	Transitional adjustments. Additional filters and deductions
	Transitionally treated as in Own Funds	T2 Capital
r430 c050	Metric	Transitional computable amount [mi]
	Base	Memorandum items
	Main category	Transitional adjustments. Additional filters and deductions

C 05.02 - Capital Adequacy - Transitional provisions: Grandfathered instruments constituting State aid

r010 c010	Metric	Carrying amount [mi]
	Main category	Grandfathered instruments not constituting state aid
	Callability of the instruments	Instruments without a call or an incentive to redeem
	Transitionally treated as in Own Funds	CET1 Capital
r010 c020	Metric	Base for calculating the limit for grandfathering of instruments not constituting State aid [mi]
	Main category	Grandfathered instruments not constituting state aid
	Callability of the instruments	Instruments without a call or an incentive to redeem
	Transitionally treated as in Own Funds	CET1 Capital
r010 c030	Metric	Percentage for calculating the limit for grandfathering of instruments not constituting State aid [pi]
	Main category	Grandfathered instruments not constituting state aid
	Callability of the instruments	Instruments without a call or an incentive to redeem
	Transitionally treated as in Own Funds	CET1 Capital

r010 c040	Metric		Limit for grandfathering of instruments not constituting State aid [mi]
	Main category		Grandfathered instruments not constituting state aid
	Callability of the instruments		Instruments without a call or an incentive to redeem
	Transitionally treated as in Own Funds		CET1 Capital
r010 c050	Metric		Amount that exceeds the limit for grandfathering of instruments not constituting State aid [mi]
	Main category		Grandfathered instruments not constituting state aid
	Callability of the instruments		Instruments without a call or an incentive to redeem
	Transitionally treated as in Own Funds		CET1 Capital
r010 c060	Metric		Transitional computable amount [mi]
	Base		Own funds
	Main category		Grandfathered instruments not constituting state aid
	Callability of the instruments		Instruments without a call or an incentive to redeem
	Transitionally treated as in Own Funds		CET1 Capital
r020 c010	Metric		Carrying amount [mi]
	Main category		Grandfathered instruments not constituting state aid
	Transitionally treated as in Own Funds		AT1 Capital
r020 c020	Metric		Base for calculating the limit for grandfathering of instruments not constituting State aid [mi]
	Main category		Grandfathered instruments not constituting state aid
	Transitionally treated as in Own Funds		AT1 Capital
r020 c030	Metric		Percentage for calculating the limit for grandfathering of instruments not constituting State aid [pi]
	Main category		Grandfathered instruments not constituting state aid
	Transitionally treated as in Own Funds		AT1 Capital
r020 c040	Metric		Limit for grandfathering of instruments not constituting State aid [mi]
	Main category		Grandfathered instruments not constituting state aid
	Transitionally treated as in Own Funds		AT1 Capital
r020 c050	Metric		Amount that exceeds the limit for grandfathering of instruments not constituting State aid [mi]
	Main category		Grandfathered instruments not constituting state aid
	Transitionally treated as in Own Funds		AT1 Capital
r020 c060	Metric		Transitional computable amount [mi]
	Base		Own funds
	Main category		Grandfathered instruments not constituting state aid
	Transitionally treated as in Own Funds		AT1 Capital
r030 c010	Metric		Carrying amount [mi]
	Main category		Grandfathered instruments not constituting state aid
	Callability of the instruments		Instruments without a call or an incentive to redeem
	Transitionally treated as in Own Funds		AT1 Capital
r040 c010	Metric		Carrying amount [mi]
	Main category		Grandfathered instruments not constituting state aid
	Callability of the instruments		Instruments with a call or an incentive to redeem
	Transitionally treated as in Own Funds		AT1 Capital
r050 c010	Metric		Carrying amount [mi]
	Main category		Grandfathered instruments not constituting state aid

r050 c010	Callability of the instruments	Instruments with a call exercisable after the reporting date, and which meet the conditions in Article 49 of CRR after the date of effective maturity
	Transitionally treated as in Own Funds	AT1 Capital
r060 c010	Metric	Carrying amount [mi]
	Main category	Grandfathered instruments not constituting state aid
	Callability of the instruments	Instruments with a call exercisable after the reporting date, and which do not meet the conditions in Article 49 of CRR after the date of effective maturity
	Transitionally treated as in Own Funds	AT1 Capital
r070 c010	Metric	Carrying amount [mi]
	Main category	Grandfathered instruments not constituting state aid
	Callability of the instruments	Instruments with a call exercisable prior to or on 20 July 2011, and which do not meet the conditions in Article 49 of CRR after the date of effective maturity
	Transitionally treated as in Own Funds	AT1 Capital
r080 c010	Metric	Carrying amount [mi]
	Main category	Grandfathered instruments not constituting state aid. Excess of the applicable limit of higher level of capital.
	Transitionally treated as in Own Funds	AT1 Capital
r090 c010	Metric	Carrying amount [mi]
	Main category	Grandfathered instruments not constituting state aid
	Transitionally treated as in Own Funds	T2 Capital
r090 c020	Metric	Base for calculating the limit for grandfathering of instruments not constituting State aid [mi]
	Main category	Grandfathered instruments not constituting state aid
	Transitionally treated as in Own Funds	T2 Capital
r090 c030	Metric	Percentage for calculating the limit for grandfathering of instruments not constituting State aid [pi]
	Main category	Grandfathered instruments not constituting state aid
	Transitionally treated as in Own Funds	T2 Capital
r090 c040	Metric	Limit for grandfathering of instruments not constituting State aid [mi]
	Main category	Grandfathered instruments not constituting state aid
	Transitionally treated as in Own Funds	T2 Capital
r090 c050	Metric	Amount that exceeds the limit for grandfathering of instruments not constituting State aid [mi]
	Main category	Grandfathered instruments not constituting state aid
	Transitionally treated as in Own Funds	T2 Capital
r090 c060	Metric	Transitional computable amount [mi]
	Base	Own funds
	Main category	Grandfathered instruments not constituting state aid
	Transitionally treated as in Own Funds	T2 Capital
r100 c010	Metric	Carrying amount [mi]
	Main category	Grandfathered instruments not constituting state aid
	Callability of the instruments	Instruments without a call or an incentive to redeem
	Transitionally treated as in Own Funds	T2 Capital
r110 c010	Metric	Carrying amount [mi]
	Main category	Grandfathered instruments not constituting state aid
	Callability of the instruments	Instruments with a call or an incentive to redeem
	Transitionally treated as in Own Funds	T2 Capital
r120 c010	Metric	Carrying amount [mi]
	Main category	Grandfathered instruments not constituting state aid

COREP		
r120 c010	Callability of the instruments	Instruments with a call exercisable after the reporting date, and which meet the conditions in Article 49 of CRR after the date of effective maturity
	Transitionally treated as in Own Funds	T2 Capital
r130 c010	Metric	Carrying amount [mi]
	Main category	Grandfathered instruments not constituting state aid
	Callability of the instruments	Instruments with a call exercisable after the reporting date, and which do not meet the conditions in Article 49 of CRR after the date of effective maturity
	Transitionally treated as in Own Funds	T2 Capital
r140 c010	Metric	Carrying amount [mi]
	Main category	Grandfathered instruments not constituting state aid
	Callability of the instruments	Instruments with a call exercisable prior to or on 20 July 2011, and which do not meet the conditions in Article 49 of CRR after the date of effective maturity
	Transitionally treated as in Own Funds	T2 Capital
r150 c010	Metric	Carrying amount [mi]
	Main category	Grandfathered instruments not constituting state aid. Excess of the applicable limit of higher level of capital.
	Transitionally treated as in Own Funds	T2 Capital

C 07.00.a - Credit and counterparty credit risks and free deliveries: Standardised Approach to capital requirements

s001 r010 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk, counterparty credit risk and free deliveries
s001 r010 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk, counterparty credit risk and free deliveries
s001 r010 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk, counterparty credit risk and free deliveries
s001 r010 c050	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
s001 r010 c060	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach

s001 r010 c060	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Credit derivatives - Substitution effect
s001 r010 c070	Metric	CRM substitution effects - Value of Financial collateral: simple method [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Financial collateral simple method
s001 r010 c080	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Funded credit protection other than financial collateral with substitution effect
s001 r010 c090	Metric	CRM substitution effects Outflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques substitution effect
s001 r010 c100	Metric	CRM substitution effects Inflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk, counterparty credit risk and free deliveries
s001 r010 c110	Metric	Exposure after CRM substitution effects pre conversion factors, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk, counterparty credit risk and free deliveries
s001 r010 c120	Metric	CRM Volatility adjustment to the exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s001 r010 c130	Metric	CRM Financial collateral: adjusted value (Cvam) [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s001 r010 c140	Metric	CRM Volatility and maturity adjustments [mi]

COREP

s001 r010 c140	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s001 r010 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk, counterparty credit risk and free deliveries
s001 r010 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
s001 r010 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
s001 r010 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
s001 r010 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
s001 r010 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk, counterparty credit risk and free deliveries
s001 r010 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach

s001 r010 c220	Type of risk	Credit risk, counterparty credit risk and free deliveries
s001 r010 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Use of external ratings	Rated exposure
s001 r010 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Use of external ratings	Unrated exposure where a derived rating is used
s001 r011 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
s001 r011 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
s001 r011 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
s001 r011 c050	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
s001 r011 c060	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Counterparty sector	SME

s001 r011 c060	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Credit derivatives - Substitution effect
s001 r011 c070	Metric	CRM substitution effects - Value of Financial collateral: simple method [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Financial collateral simple method
s001 r011 c080	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Funded credit protection other than financial collateral with substitution effect
s001 r011 c090	Metric	CRM substitution effects Outflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques substitution effect
s001 r011 c100	Metric	CRM substitution effects Inflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
s001 r011 c110	Metric	Exposure after CRM substitution effects pre conversion factors, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
s001 r011 c120	Metric	CRM Volatility adjustment to the exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s001 r011 c130	Metric	CRM Financial collateral: adjusted value (Cvam) [mi]

COREP

s001 r011 c130	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s001 r011 c140	Metric	CRM Volatility and maturity adjustments [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s001 r011 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
s001 r011 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
s001 r011 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
s001 r011 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
s001 r011 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment

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s001 r011 c190	Approach	Standardised Approach
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
s001 r011 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
s001 r011 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
s001 r012 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	Type of credit protection	Secured by mortgages on immovable property
s001 r012 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	Type of credit protection	Secured by mortgages on immovable property
s001 r012 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	Type of credit protection	Secured by mortgages on immovable property
s001 r012 c050	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential

s001 r012 c050	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
	Type of credit protection	Secured by mortgages on immovable property
s001 r012 c060	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	CRM Effects/Collateral	Credit derivatives - Substitution effect
	Type of credit protection	Secured by mortgages on immovable property
s001 r012 c070	Metric	CRM substitution effects - Value of Financial collateral: simple method [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	CRM Effects/Collateral	Financial collateral simple method
	Type of credit protection	Secured by mortgages on immovable property
s001 r012 c080	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	CRM Effects/Collateral	Funded credit protection other than financial collateral with substitution effect
	Type of credit protection	Secured by mortgages on immovable property
s001 r012 c090	Metric	CRM substitution effects Outflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	CRM Effects/Collateral	CRM techniques substitution effect
	Type of credit protection	Secured by mortgages on immovable property
s001 r012 c100	Metric	CRM substitution effects Inflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	CRM Effects/Collateral	CRM techniques substitution effect
	Type of credit protection	Secured by mortgages on immovable property
s001 r012 c110	Metric	Exposure after CRM substitution effects pre conversion factors, net of value adjustments and provisions [mi]
	Base	Exposures

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s001 r012 c110	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	Type of credit protection	Secured by mortgages on immovable property
s001 r012 c120	Metric	CRM Volatility adjustment to the exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
	Type of credit protection	Secured by mortgages on immovable property
s001 r012 c130	Metric	CRM Financial collateral: adjusted value (Cvam) [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
	Type of credit protection	Secured by mortgages on immovable property
s001 r012 c140	Metric	CRM Volatility and maturity adjustments [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
	Type of credit protection	Secured by mortgages on immovable property
s001 r012 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	Type of credit protection	Secured by mortgages on immovable property
s001 r012 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	Conversion factors for off-balance sheet items	0%

s001 r012 c160	Type of credit protection	Secured by mortgages on immovable property

s001 r012 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	Conversion factors for off-balance sheet items	20%
	Type of credit protection	Secured by mortgages on immovable property

s001 r012 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	Conversion factors for off-balance sheet items	50%
	Type of credit protection	Secured by mortgages on immovable property

s001 r012 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	Conversion factors for off-balance sheet items	100%
	Type of credit protection	Secured by mortgages on immovable property

s001 r012 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	Type of credit protection	Secured by mortgages on immovable property

s001 r012 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	Type of credit protection	Secured by mortgages on immovable property

s001 r013 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach

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s001 r013 c010	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Permanent partial use
s001 r013 c020	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Counterparty	Default funds
	Partial Use	Permanent partial use
s001 r013 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Permanent partial use
s001 r013 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Permanent partial use
s001 r013 c050	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
	Partial Use	Permanent partial use
s001 r013 c060	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Credit derivatives - Substitution effect
	Partial Use	Permanent partial use
s001 r013 c070	Metric	CRM substitution effects - Value of Financial collateral: simple method [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Financial collateral simple method
	Partial Use	Permanent partial use
s001 r013 c080	Metric	CRM substitution effects - Value of Other funded credit protection [mi]

s001 r013 c080		
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Funded credit protection other than financial collateral with substitution effect
	Partial Use	Permanent partial use
s001 r013 c090		
	Metric	CRM substitution effects Outflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques substitution effect
	Partial Use	Permanent partial use
s001 r013 c100		
	Metric	CRM substitution effects Inflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Permanent partial use
s001 r013 c110		
	Metric	Exposure after CRM substitution effects pre conversion factors, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Permanent partial use
s001 r013 c120		
	Metric	CRM Volatility adjustment to the exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
	Partial Use	Permanent partial use
s001 r013 c130		
	Metric	CRM Financial collateral: adjusted value (Cvam) [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
	Partial Use	Permanent partial use
s001 r013 c140		
	Metric	CRM Volatility and maturity adjustments [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach

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s001 r013 c140	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
	Partial Use	Permanent partial use
s001 r013 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Permanent partial use
s001 r013 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
	Partial Use	Permanent partial use
s001 r013 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
	Partial Use	Permanent partial use
s001 r013 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
	Partial Use	Permanent partial use
s001 r013 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
	Partial Use	Permanent partial use
s001 r013 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Permanent partial use

s001 r013 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Permanent partial use
s001 r013 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Permanent partial use
	Use of external ratings	Rated exposure
s001 r013 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Permanent partial use
	Use of external ratings	Unrated exposure where a derived rating is used
s001 r014 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Temporally partial use
s001 r014 c020	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Counterparty	Default funds
	Partial Use	Temporally partial use
s001 r014 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Temporally partial use
s001 r014 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach

s001 r014 c040	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Temporally partial use
s001 r014 c050	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
	Partial Use	Temporally partial use
s001 r014 c060	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Credit derivatives - Substitution effect
	Partial Use	Temporally partial use
s001 r014 c070	Metric	CRM substitution effects - Value of Financial collateral: simple method [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Financial collateral simple method
	Partial Use	Temporally partial use
s001 r014 c080	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Funded credit protection other than financial collateral with substitution effect
	Partial Use	Temporally partial use
s001 r014 c090	Metric	CRM substitution effects Outflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques substitution effect
	Partial Use	Temporally partial use
s001 r014 c100	Metric	CRM substitution effects Inflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Temporally partial use

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s001 r014 c110	Metric	Exposure after CRM substitution effects pre conversion factors, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Temporally partial use

s001 r014 c120	Metric	CRM Volatility adjustment to the exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
	Partial Use	Temporally partial use

s001 r014 c130	Metric	CRM Financial collateral: adjusted value (Cvam) [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
	Partial Use	Temporally partial use

s001 r014 c140	Metric	CRM Volatility and maturity adjustments [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
	Partial Use	Temporally partial use

s001 r014 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Temporally partial use

s001 r014 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
	Partial Use	Temporally partial use

s001 r014 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment

s001 r014 c170	Approach	Standardised Approach
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
	Partial Use	Temporally partial use
s001 r014 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
	Partial Use	Temporally partial use
s001 r014 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
	Partial Use	Temporally partial use
s001 r014 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Temporally partial use
s001 r014 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Temporally partial use
s001 r014 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Temporally partial use
	Use of external ratings	Rated exposure
s001 r014 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Temporally partial use

s001 r014 c240	Use of external ratings	Unrated exposure where a derived rating is used
s001 r020 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk and free deliveries
s001 r020 c020	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk and free deliveries
	Counterparty	Default funds
s001 r020 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk and free deliveries
s001 r020 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk and free deliveries
s001 r020 c050	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk and free deliveries
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
s001 r020 c060	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk and free deliveries
	CRM Effects/Collateral	Credit derivatives - Substitution effect
s001 r020 c070	Metric	CRM substitution effects - Value of Financial collateral: simple method [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk and free deliveries
	CRM Effects/Collateral	Financial collateral simple method
s001 r020 c080	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment

s001 r020 c080	Approach	Standardised Approach
	Type of risk	Credit risk and free deliveries
	CRM Effects/Collateral	Funded credit protection other than financial collateral with substitution effect
s001 r020 c090	Metric	CRM substitution effects Outflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques substitution effect
s001 r020 c100	Metric	CRM substitution effects Inflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk and free deliveries
s001 r020 c110	Metric	Exposure after CRM substitution effects pre conversion factors, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk and free deliveries
s001 r020 c120	Metric	CRM Volatility adjustment to the exposure [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s001 r020 c130	Metric	CRM Financial collateral: adjusted value (Cvam) [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s001 r020 c140	Metric	CRM Volatility and maturity adjustments [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s001 r020 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk and free deliveries
s001 r020 c200	Metric	Exposure value, net of value adjustments and provisions [mi]

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s001 r020 c200	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk and free deliveries
s001 r020 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk and free deliveries
s001 r030 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk
s001 r030 c020	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk
	Counterparty	Default funds
s001 r030 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk
s001 r030 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk
s001 r030 c050	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
s001 r030 c060	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk
	CRM Effects/Collateral	Credit derivatives - Substitution effect
s001 r030 c070	Metric	CRM substitution effects - Value of Financial collateral: simple method [mi]

s001 r030 c070	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk
	CRM Effects/Collateral	Financial collateral simple method
s001 r030 c080	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk
	CRM Effects/Collateral	Funded credit protection other than financial collateral with substitution effect
s001 r030 c090	Metric	CRM substitution effects Outflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk
	CRM Effects/Collateral	CRM techniques substitution effect
s001 r030 c100	Metric	CRM substitution effects Inflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk
s001 r030 c110	Metric	Exposure after CRM substitution effects pre conversion factors, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk
s001 r030 c120	Metric	CRM Volatility adjustment to the exposure [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s001 r030 c130	Metric	CRM Financial collateral: adjusted value (Cvam) [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s001 r030 c140	Metric	CRM Volatility and maturity adjustments [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach

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s001 r030 c140	Type of risk	Credit risk
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s001 r030 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk
s001 r030 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk
	Conversion factors for off-balance sheet items	0%
s001 r030 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk
	Conversion factors for off-balance sheet items	20%
s001 r030 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk
	Conversion factors for off-balance sheet items	50%
s001 r030 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk
	Conversion factors for off-balance sheet items	100%
s001 r030 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk
s001 r030 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk
s001 r040 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures

s001 r040 c010	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Type of risk	Counterparty credit risk
s001 r040 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Type of risk	Counterparty credit risk
s001 r040 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Type of risk	Counterparty credit risk
s001 r040 c050	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
s001 r040 c060	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Credit derivatives - Substitution effect
s001 r040 c070	Metric	CRM substitution effects - Value of Financial collateral: simple method [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Financial collateral simple method
s001 r040 c080	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Funded credit protection other than financial collateral with substitution effect
s001 r040 c090	Metric	CRM substitution effects Outflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	CRM techniques substitution effect

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s001 r040 c100

Metric	CRM substitution effects Inflows, net of value adjustments and provisions [mi]
Base	Exposures
Main category	Securities financing transactions excluding Contractual Cross Product Netting
Approach	Standardised Approach
Type of risk	Counterparty credit risk

s001 r040 c110

Metric	Exposure after CRM substitution effects pre conversion factors, net of value adjustments and provisions [mi]
Base	Exposures
Main category	Securities financing transactions excluding Contractual Cross Product Netting
Approach	Standardised Approach
Type of risk	Counterparty credit risk

s001 r040 c120

Metric	CRM Volatility adjustment to the exposure [mi]
Base	Exposures
Main category	Securities financing transactions excluding Contractual Cross Product Netting
Approach	Standardised Approach
Type of risk	Counterparty credit risk
CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)

s001 r040 c130

Metric	CRM Financial collateral: adjusted value (Cvam) [mi]
Base	Exposures
Main category	Securities financing transactions excluding Contractual Cross Product Netting
Approach	Standardised Approach
Type of risk	Counterparty credit risk
CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)

s001 r040 c140

Metric	CRM Volatility and maturity adjustments [mi]
Base	Exposures
Main category	Securities financing transactions excluding Contractual Cross Product Netting
Approach	Standardised Approach
Type of risk	Counterparty credit risk
CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)

s001 r040 c150

Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
Base	Exposures
Main category	Securities financing transactions excluding Contractual Cross Product Netting
Approach	Standardised Approach
Type of risk	Counterparty credit risk

s001 r040 c200

Metric	Exposure value, net of value adjustments and provisions [mi]
Base	Exposures
Main category	Securities financing transactions excluding Contractual Cross Product Netting
Approach	Standardised Approach
Type of risk	Counterparty credit risk

s001 r040 c220

Metric	Risk weighted exposure amount [mi]
Base	Exposures
Main category	Securities financing transactions excluding Contractual Cross Product Netting
Approach	Standardised Approach
Type of risk	Counterparty credit risk

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s001 r050 c010		
	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting - Centrally cleared through a compliant CCP
	Approach	Standardised Approach
	Type of risk	Counterparty credit risk
s001 r050 c030		
	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting - Centrally cleared through a compliant CCP
	Approach	Standardised Approach
	Type of risk	Counterparty credit risk
s001 r060 c010		
	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Type of risk	Counterparty credit risk
s001 r060 c030		
	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Type of risk	Counterparty credit risk
s001 r060 c040		
	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Type of risk	Counterparty credit risk
s001 r060 c050		
	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
s001 r060 c060		
	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Credit derivatives - Substitution effect
s001 r060 c070		
	Metric	CRM substitution effects - Value of Financial collateral: simple method [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Financial collateral simple method

s001 r060 c080	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Funded credit protection other than financial collateral with substitution effect
s001 r060 c090	Metric	CRM substitution effects Outflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	CRM techniques substitution effect
s001 r060 c100	Metric	CRM substitution effects Inflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Type of risk	Counterparty credit risk
s001 r060 c110	Metric	Exposure after CRM substitution effects pre conversion factors, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Type of risk	Counterparty credit risk
s001 r060 c120	Metric	CRM Volatility adjustment to the exposure [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s001 r060 c130	Metric	CRM Financial collateral: adjusted value (Cvam) [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s001 r060 c140	Metric	CRM Volatility and maturity adjustments [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s001 r060 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting

s001 r060 c150	Approach	Standardised Approach
	Type of risk	Counterparty credit risk

s001 r060 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Type of risk	Counterparty credit risk

s001 r060 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Type of risk	Counterparty credit risk

s001 r060 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Type of risk	Counterparty credit risk
	Use of external ratings	Rated exposure

s001 r060 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Type of risk	Counterparty credit risk
	Use of external ratings	Unrated exposure where a derived rating is used

s001 r070 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Derivatives excluding Contractual Cross Product Netting - Centrally cleared through a compliant CCP
	Approach	Standardised Approach
	Type of risk	Counterparty credit risk

s001 r070 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Derivatives excluding Contractual Cross Product Netting - Centrally cleared through a compliant CCP
	Approach	Standardised Approach
	Type of risk	Counterparty credit risk

s001 r070 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Derivatives excluding Contractual Cross Product Netting - Centrally cleared through a compliant CCP
	Approach	Standardised Approach
	Type of risk	Counterparty credit risk

s001 r080 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Standardised Approach

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s001 r080 c010	Type of risk	Counterparty credit risk
s001 r080 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Standardised Approach
	Type of risk	Counterparty credit risk
s001 r080 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Standardised Approach
	Type of risk	Counterparty credit risk
s001 r080 c050	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Standardised Approach
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
s001 r080 c060	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Standardised Approach
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Credit derivatives - Substitution effect
s001 r080 c070	Metric	CRM substitution effects - Value of Financial collateral: simple method [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Standardised Approach
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Financial collateral simple method
s001 r080 c080	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Standardised Approach
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Funded credit protection other than financial collateral with substitution effect
s001 r080 c090	Metric	CRM substitution effects Outflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Standardised Approach
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	CRM techniques substitution effect
s001 r080 c100	Metric	CRM substitution effects Inflows, net of value adjustments and provisions [mi]
	Base	Exposures

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s001 r080 c100	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Standardised Approach
	Type of risk	Counterparty credit risk
s001 r080 c110	Metric	Exposure after CRM substitution effects pre conversion factors, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Standardised Approach
	Type of risk	Counterparty credit risk
s001 r080 c120	Metric	CRM Volatility adjustment to the exposure [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Standardised Approach
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s001 r080 c130	Metric	CRM Financial collateral: adjusted value (Cvam) [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Standardised Approach
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s001 r080 c140	Metric	CRM Volatility and maturity adjustments [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Standardised Approach
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s001 r080 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Standardised Approach
	Type of risk	Counterparty credit risk
s001 r080 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Standardised Approach
	Type of risk	Counterparty credit risk
s001 r080 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Standardised Approach
	Type of risk	Counterparty credit risk
s001 r080 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures

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s001 r080 c230	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Standardised Approach
	Type of risk	Counterparty credit risk
	Use of external ratings	Rated exposure
s001 r080 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Standardised Approach
	Type of risk	Counterparty credit risk
	Use of external ratings	Unrated exposure where a derived rating is used
s001 r090 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	0%
s001 r090 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	0%
s001 r090 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	0%
s001 r090 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	0%
s001 r090 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
	Risk weights	0%
s001 r090 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures

s001 r090 c170	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
	Risk weights	0%
s001 r090 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
	Risk weights	0%
s001 r090 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
	Risk weights	0%
s001 r090 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	0%
s001 r090 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	0%
s001 r090 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	0%
	Use of external ratings	Rated exposure
s001 r090 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk, counterparty credit risk and free deliveries

COREP

| s001 r090 c240 | Risk weights | 0% |
| | Use of external ratings | Unrated exposure where a derived rating is used |

s001 r100 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	2%

s001 r100 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	2%

s001 r100 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	2%

s001 r100 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	2%

s001 r100 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
	Risk weights	2%

s001 r100 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
	Risk weights	2%

s001 r100 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment

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s001 r100 c180	Approach	Standardised Approach
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
	Risk weights	2%
s001 r100 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
	Risk weights	2%
s001 r100 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	2%
s001 r100 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	2%
s001 r100 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	2%
	Use of external ratings	Rated exposure
s001 r100 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	2%
	Use of external ratings	Unrated exposure where a derived rating is used
s001 r110 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	10%

s001 r110 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	10%
s001 r110 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	10%
s001 r110 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	10%
s001 r110 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
	Risk weights	10%
s001 r110 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
	Risk weights	10%
s001 r110 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
	Risk weights	10%
s001 r110 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach

s001 r110 c190	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
	Risk weights	10%
s001 r110 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	10%
s001 r110 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	10%
s001 r110 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	10%
	Use of external ratings	Rated exposure
s001 r110 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	10%
	Use of external ratings	Unrated exposure where a derived rating is used
s001 r120 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	20%
s001 r120 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	20%
s001 r120 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures

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s001 r120 c040	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	20%
s001 r120 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	20%
s001 r120 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
	Risk weights	20%
s001 r120 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
	Risk weights	20%
s001 r120 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
	Risk weights	20%
s001 r120 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
	Risk weights	20%
s001 r120 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk, counterparty credit risk and free deliveries

s001 r120 c200	Risk weights	20%
s001 r120 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	20%
s001 r120 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	20%
	Use of external ratings	Rated exposure
s001 r120 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	20%
	Use of external ratings	Unrated exposure where a derived rating is used
s001 r130 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	35%
s001 r130 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	35%
s001 r130 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	35%
s001 r130 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach

| s001 r130 c150 | Type of risk | Credit risk, counterparty credit risk and free deliveries |
| | Risk weights | 35% |

s001 r130 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
	Risk weights	35%

s001 r130 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
	Risk weights	35%

s001 r130 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
	Risk weights	35%

s001 r130 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
	Risk weights	35%

s001 r130 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	35%

s001 r130 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	35%

| s001 r130 c230 | Metric | Risk weighted exposure amount [mi] |

s001 r130 c230	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	35%
	Use of external ratings	Rated exposure
s001 r130 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	35%
	Use of external ratings	Unrated exposure where a derived rating is used
s001 r140 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	50%
s001 r140 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	50%
s001 r140 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	50%
s001 r140 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	50%
s001 r140 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%

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s001 r140 c160	Risk weights	50%
s001 r140 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
	Risk weights	50%
s001 r140 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
	Risk weights	50%
s001 r140 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
	Risk weights	50%
s001 r140 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	50%
s001 r140 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	50%
s001 r140 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	50%
	Use of external ratings	Rated exposure
s001 r140 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures

s001 r140 c240	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	50%
	Use of external ratings	Unrated exposure where a derived rating is used
s001 r150 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	70%
s001 r150 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
	Risk weights	70%
s001 r150 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
	Risk weights	70%
s001 r150 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
	Risk weights	70%
s001 r150 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
	Risk weights	70%
s001 r150 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach

s001 r150 c200	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	70%
s001 r150 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	70%
s001 r150 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	70%
	Use of external ratings	Rated exposure
s001 r150 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	70%
	Use of external ratings	Unrated exposure where a derived rating is used
s001 r160 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	75%
s001 r160 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	75%
s001 r160 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	75%
s001 r160 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment

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s001 r160 c150	Approach	Standardised Approach
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	75%
s001 r160 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
	Risk weights	75%
s001 r160 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
	Risk weights	75%
s001 r160 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
	Risk weights	75%
s001 r160 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
	Risk weights	75%
s001 r160 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	75%
s001 r160 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	75%

s001 r160 c230

Metric	Risk weighted exposure amount [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Standardised Approach
Type of risk	Credit risk, counterparty credit risk and free deliveries
Risk weights	75%
Use of external ratings	Rated exposure

s001 r160 c240

Metric	Risk weighted exposure amount [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Standardised Approach
Type of risk	Credit risk, counterparty credit risk and free deliveries
Risk weights	75%
Use of external ratings	Unrated exposure where a derived rating is used

s001 r170 c010

Metric	Original exposure pre conversion factors [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Standardised Approach
Type of risk	Credit risk, counterparty credit risk and free deliveries
Risk weights	100%

s001 r170 c030

Metric	Value adjustments and provision associated with the original exposure [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Standardised Approach
Type of risk	Credit risk, counterparty credit risk and free deliveries
Risk weights	100%

s001 r170 c040

Metric	Exposure net of value adjustments and provisions [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Standardised Approach
Type of risk	Credit risk, counterparty credit risk and free deliveries
Risk weights	100%

s001 r170 c150

Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Standardised Approach
Type of risk	Credit risk, counterparty credit risk and free deliveries
Risk weights	100%

s001 r170 c160

Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Standardised Approach
Type of risk	Credit risk, counterparty credit risk and free deliveries

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s001 r170 c160	Conversion factors for off-balance sheet items	0%
	Risk weights	100%
s001 r170 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
	Risk weights	100%
s001 r170 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
	Risk weights	100%
s001 r170 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
	Risk weights	100%
s001 r170 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	100%
s001 r170 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	100%
s001 r170 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	100%
	Use of external ratings	Rated exposure
s001 r170 c240	Metric	Risk weighted exposure amount [mi]

s001 r170 c240	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	100%
	Use of external ratings	Unrated exposure where a derived rating is used
s001 r180 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	150%
s001 r180 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	150%
s001 r180 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	150%
s001 r180 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	150%
s001 r180 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
	Risk weights	150%
s001 r180 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%

s001 r180 c170	Risk weights	150%
s001 r180 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
	Risk weights	150%
s001 r180 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
	Risk weights	150%
s001 r180 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	150%
s001 r180 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	150%
s001 r180 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	150%
	Use of external ratings	Rated exposure
s001 r180 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	150%
	Use of external ratings	Unrated exposure where a derived rating is used
s001 r190 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures

s001 r190 c010	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	250%
s001 r190 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	250%
s001 r190 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	250%
s001 r190 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	250%
s001 r190 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
	Risk weights	250%
s001 r190 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
	Risk weights	250%
s001 r190 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
	Risk weights	250%

s001 r190 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
	Risk weights	250%
s001 r190 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	250%
s001 r190 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	250%
s001 r190 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	250%
	Use of external ratings	Rated exposure
s001 r190 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	250%
	Use of external ratings	Unrated exposure where a derived rating is used
s001 r200 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	1250%
s001 r200 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach

s001 r200 c030	Type of risk		Credit risk, counterparty credit risk and free deliveries
	Risk weights		1250%
s001 r200 c040	Metric		Exposure net of value adjustments and provisions [mi]
	Base		Exposures
	Main category		Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach		Standardised Approach
	Type of risk		Credit risk, counterparty credit risk and free deliveries
	Risk weights		1250%
s001 r200 c150	Metric		Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base		Exposures
	Main category		Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach		Standardised Approach
	Type of risk		Credit risk, counterparty credit risk and free deliveries
	Risk weights		1250%
s001 r200 c160	Metric		Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base		Exposures
	Main category		Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach		Standardised Approach
	Type of risk		Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items		0%
	Risk weights		1250%
s001 r200 c170	Metric		Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base		Exposures
	Main category		Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach		Standardised Approach
	Type of risk		Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items		20%
	Risk weights		1250%
s001 r200 c180	Metric		Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base		Exposures
	Main category		Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach		Standardised Approach
	Type of risk		Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items		50%
	Risk weights		1250%
s001 r200 c190	Metric		Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base		Exposures
	Main category		Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach		Standardised Approach
	Type of risk		Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items		100%
	Risk weights		1250%
s001 r200 c200	Metric		Exposure value, net of value adjustments and provisions [mi]

s001 r200 c200	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	1250%
s001 r200 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	1250%
s001 r200 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	1250%
	Use of external ratings	Rated exposure
s001 r200 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	1250%
	Use of external ratings	Unrated exposure where a derived rating is used
s001 r210 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	Risk weights other for CR SA
s001 r210 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	Risk weights other for CR SA
s001 r210 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	Risk weights other for CR SA

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s001 r210 c150

Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Standardised Approach
Type of risk	Credit risk, counterparty credit risk and free deliveries
Risk weights	Risk weights other for CR SA

s001 r210 c160

Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Standardised Approach
Type of risk	Credit risk, counterparty credit risk and free deliveries
Conversion factors for off-balance sheet items	0%
Risk weights	Risk weights other for CR SA

s001 r210 c170

Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Standardised Approach
Type of risk	Credit risk, counterparty credit risk and free deliveries
Conversion factors for off-balance sheet items	20%
Risk weights	Risk weights other for CR SA

s001 r210 c180

Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Standardised Approach
Type of risk	Credit risk, counterparty credit risk and free deliveries
Conversion factors for off-balance sheet items	50%
Risk weights	Risk weights other for CR SA

s001 r210 c190

Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Standardised Approach
Type of risk	Credit risk, counterparty credit risk and free deliveries
Conversion factors for off-balance sheet items	100%
Risk weights	Risk weights other for CR SA

s001 r210 c200

Metric	Exposure value, net of value adjustments and provisions [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Standardised Approach
Type of risk	Credit risk, counterparty credit risk and free deliveries
Risk weights	Risk weights other for CR SA

s001 r210 c220

Metric	Risk weighted exposure amount [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment

s001 r210 c220	Approach	Standardised Approach
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	Risk weights other for CR SA
s001 r210 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	Risk weights other for CR SA
	Use of external ratings	Rated exposure
s001 r210 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	Risk weights other for CR SA
	Use of external ratings	Unrated exposure where a derived rating is used
s002 r010 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
s002 r010 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
s002 r010 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
s002 r010 c050	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
s002 r010 c060	Metric	CRM substitution effects - Value of Credit derivatives [mi]

s002 r010 c060	Base		Exposures
	Main category		Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach		Standardised Approach
	Exposure class		Exposures to central governments or central banks
	Type of risk		Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral		Credit derivatives - Substitution effect
s002 r010 c070	Metric		CRM substitution effects - Value of Financial collateral: simple method [mi]
	Base		Exposures
	Main category		Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach		Standardised Approach
	Exposure class		Exposures to central governments or central banks
	Type of risk		Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral		Financial collateral simple method
s002 r010 c080	Metric		CRM substitution effects - Value of Other funded credit protection [mi]
	Base		Exposures
	Main category		Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach		Standardised Approach
	Exposure class		Exposures to central governments or central banks
	Type of risk		Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral		Funded credit protection other than financial collateral with substitution effect
s002 r010 c090	Metric		CRM substitution effects Outflows, net of value adjustments and provisions [mi]
	Base		Exposures
	Main category		Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach		Standardised Approach
	Exposure class		Exposures to central governments or central banks
	Type of risk		Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral		CRM techniques substitution effect
s002 r010 c100	Metric		CRM substitution effects Inflows, net of value adjustments and provisions [mi]
	Base		Exposures
	Main category		Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach		Standardised Approach
	Exposure class		Exposures to central governments or central banks
	Type of risk		Credit risk, counterparty credit risk and free deliveries
s002 r010 c110	Metric		Exposure after CRM substitution effects pre conversion factors, net of value adjustments and provisions [mi]
	Base		Exposures
	Main category		Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach		Standardised Approach
	Exposure class		Exposures to central governments or central banks
	Type of risk		Credit risk, counterparty credit risk and free deliveries
s002 r010 c120	Metric		CRM Volatility adjustment to the exposure [mi]
	Base		Exposures
	Main category		Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach		Standardised Approach

s002 r010 c120	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)

s002 r010 c130	Metric	CRM Financial collateral: adjusted value (Cvam) [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)

s002 r010 c140	Metric	CRM Volatility and maturity adjustments [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)

s002 r010 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries

s002 r010 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%

s002 r010 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%

s002 r010 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries

s002 r010 c180	Conversion factors for off-balance sheet items	50%
s002 r010 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
s002 r010 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
s002 r010 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
s002 r010 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Use of external ratings	Rated exposure
s002 r010 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Use of external ratings	Unrated exposure where a derived rating is used
s002 r011 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
s002 r011 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures

s002 r011 c030	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
s002 r011 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
s002 r011 c050	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
s002 r011 c060	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Credit derivatives - Substitution effect
s002 r011 c070	Metric	CRM substitution effects - Value of Financial collateral: simple method [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Financial collateral simple method
s002 r011 c080	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries

s002 r011 c080	CRM Effects/Collateral	Funded credit protection other than financial collateral with substitution effect

s002 r011 c090	Metric	CRM substitution effects Outflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques substitution effect

s002 r011 c100	Metric	CRM substitution effects Inflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries

s002 r011 c110	Metric	Exposure after CRM substitution effects pre conversion factors, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries

s002 r011 c120	Metric	CRM Volatility adjustment to the exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)

s002 r011 c130	Metric	CRM Financial collateral: adjusted value (Cvam) [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)

s002 r011 c140	Metric	CRM Volatility and maturity adjustments [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach

s002 r011 c140	Exposure class	Exposures to central governments or central banks
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s002 r011 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
s002 r011 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
s002 r011 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
s002 r011 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
s002 r011 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%

s002 r011 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
s002 r011 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
s002 r012 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	Type of credit protection	Secured by mortgages on immovable property
s002 r012 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	Type of credit protection	Secured by mortgages on immovable property
s002 r012 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	Type of credit protection	Secured by mortgages on immovable property
s002 r012 c050	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks

s002 r012 c050	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
	Type of credit protection	Secured by mortgages on immovable property
s002 r012 c060	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	CRM Effects/Collateral	Credit derivatives - Substitution effect
	Type of credit protection	Secured by mortgages on immovable property
s002 r012 c070	Metric	CRM substitution effects - Value of Financial collateral: simple method [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	CRM Effects/Collateral	Financial collateral simple method
	Type of credit protection	Secured by mortgages on immovable property
s002 r012 c080	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	CRM Effects/Collateral	Funded credit protection other than financial collateral with substitution effect
	Type of credit protection	Secured by mortgages on immovable property
s002 r012 c090	Metric	CRM substitution effects Outflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	CRM Effects/Collateral	CRM techniques substitution effect
	Type of credit protection	Secured by mortgages on immovable property
s002 r012 c100	Metric	CRM substitution effects Inflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment

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s002 r012 c100

Approach	Standardised Approach
Exposure class	Exposures to central governments or central banks
Type of risk	Credit risk
Collateral/Guarantee	Real estate. Residential
Type of credit protection	Secured by mortgages on immovable property

s002 r012 c110

Metric	Exposure after CRM substitution effects pre conversion factors, net of value adjustments and provisions [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Standardised Approach
Exposure class	Exposures to central governments or central banks
Type of risk	Credit risk
Collateral/Guarantee	Real estate. Residential
Type of credit protection	Secured by mortgages on immovable property

s002 r012 c120

Metric	CRM Volatility adjustment to the exposure [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Standardised Approach
Exposure class	Exposures to central governments or central banks
Type of risk	Credit risk
Collateral/Guarantee	Real estate. Residential
CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
Type of credit protection	Secured by mortgages on immovable property

s002 r012 c130

Metric	CRM Financial collateral: adjusted value (Cvam) [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Standardised Approach
Exposure class	Exposures to central governments or central banks
Type of risk	Credit risk
Collateral/Guarantee	Real estate. Residential
CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
Type of credit protection	Secured by mortgages on immovable property

s002 r012 c140

Metric	CRM Volatility and maturity adjustments [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Standardised Approach
Exposure class	Exposures to central governments or central banks
Type of risk	Credit risk
Collateral/Guarantee	Real estate. Residential
CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
Type of credit protection	Secured by mortgages on immovable property

s002 r012 c150

Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment

s002 r012 c150	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	Type of credit protection	Secured by mortgages on immovable property
s002 r012 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	Conversion factors for off-balance sheet items	0%
	Type of credit protection	Secured by mortgages on immovable property
s002 r012 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	Conversion factors for off-balance sheet items	20%
	Type of credit protection	Secured by mortgages on immovable property
s002 r012 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	Conversion factors for off-balance sheet items	50%
	Type of credit protection	Secured by mortgages on immovable property
s002 r012 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	Conversion factors for off-balance sheet items	100%
	Type of credit protection	Secured by mortgages on immovable property
s002 r012 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures

s002 r012 c200	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	Type of credit protection	Secured by mortgages on immovable property
s002 r012 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	Type of credit protection	Secured by mortgages on immovable property
s002 r013 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Permanent partial use
s002 r013 c020	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Counterparty	Default funds
	Partial Use	Permanent partial use
s002 r013 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Permanent partial use
s002 r013 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Permanent partial use

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s002 r013 c050	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
	Partial Use	Permanent partial use
s002 r013 c060	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Credit derivatives - Substitution effect
	Partial Use	Permanent partial use
s002 r013 c070	Metric	CRM substitution effects - Value of Financial collateral: simple method [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Financial collateral simple method
	Partial Use	Permanent partial use
s002 r013 c080	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Funded credit protection other than financial collateral with substitution effect
	Partial Use	Permanent partial use
s002 r013 c090	Metric	CRM substitution effects Outflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques substitution effect
	Partial Use	Permanent partial use
s002 r013 c100	Metric	CRM substitution effects Inflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment

s002 r013 c100	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Permanent partial use
s002 r013 c110	Metric	Exposure after CRM substitution effects pre conversion factors, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Permanent partial use
s002 r013 c120	Metric	CRM Volatility adjustment to the exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
	Partial Use	Permanent partial use
s002 r013 c130	Metric	CRM Financial collateral: adjusted value (Cvam) [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
	Partial Use	Permanent partial use
s002 r013 c140	Metric	CRM Volatility and maturity adjustments [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
	Partial Use	Permanent partial use
s002 r013 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Permanent partial use
s002 r013 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]

s002 r013 c160	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
	Partial Use	Permanent partial use
s002 r013 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
	Partial Use	Permanent partial use
s002 r013 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
	Partial Use	Permanent partial use
s002 r013 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
	Partial Use	Permanent partial use
s002 r013 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Permanent partial use
s002 r013 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks

s002 r013 c220	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Permanent partial use
s002 r013 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Permanent partial use
	Use of external ratings	Rated exposure
s002 r013 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Permanent partial use
	Use of external ratings	Unrated exposure where a derived rating is used
s002 r014 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Temporally partial use
s002 r014 c020	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Counterparty	Default funds
	Partial Use	Temporally partial use
s002 r014 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Temporally partial use
s002 r014 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment

s002 r014 c040	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Temporally partial use
s002 r014 c050	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
	Partial Use	Temporally partial use
s002 r014 c060	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Credit derivatives - Substitution effect
	Partial Use	Temporally partial use
s002 r014 c070	Metric	CRM substitution effects - Value of Financial collateral: simple method [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Financial collateral simple method
	Partial Use	Temporally partial use
s002 r014 c080	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Funded credit protection other than financial collateral with substitution effect
	Partial Use	Temporally partial use
s002 r014 c090	Metric	CRM substitution effects Outflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques substitution effect

s002 r014 c090	Partial Use	Temporally partial use
s002 r014 c100	Metric	CRM substitution effects Inflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Temporally partial use
s002 r014 c110	Metric	Exposure after CRM substitution effects pre conversion factors, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Temporally partial use
s002 r014 c120	Metric	CRM Volatility adjustment to the exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
	Partial Use	Temporally partial use
s002 r014 c130	Metric	CRM Financial collateral: adjusted value (Cvam) [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
	Partial Use	Temporally partial use
s002 r014 c140	Metric	CRM Volatility and maturity adjustments [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
	Partial Use	Temporally partial use
s002 r014 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach

s002 r014 c150	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Temporally partial use
s002 r014 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
	Partial Use	Temporally partial use
s002 r014 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
	Partial Use	Temporally partial use
s002 r014 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
	Partial Use	Temporally partial use
s002 r014 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
	Partial Use	Temporally partial use
s002 r014 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Temporally partial use
s002 r014 c220	Metric	Risk weighted exposure amount [mi]

s002 r014 c220	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Temporally partial use
s002 r014 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Temporally partial use
	Use of external ratings	Rated exposure
s002 r014 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Temporally partial use
	Use of external ratings	Unrated exposure where a derived rating is used
s002 r020 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk and free deliveries
s002 r020 c020	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk and free deliveries
	Counterparty	Default funds
s002 r020 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk and free deliveries
s002 r020 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures

s002 r020 c040	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk and free deliveries
s002 r020 c050	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk and free deliveries
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
s002 r020 c060	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk and free deliveries
	CRM Effects/Collateral	Credit derivatives - Substitution effect
s002 r020 c070	Metric	CRM substitution effects - Value of Financial collateral: simple method [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk and free deliveries
	CRM Effects/Collateral	Financial collateral simple method
s002 r020 c080	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk and free deliveries
	CRM Effects/Collateral	Funded credit protection other than financial collateral with substitution effect
s002 r020 c090	Metric	CRM substitution effects Outflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques substitution effect
s002 r020 c100	Metric	CRM substitution effects Inflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach

s002 r020 c100	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk and free deliveries
s002 r020 c110	Metric	Exposure after CRM substitution effects pre conversion factors, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk and free deliveries
s002 r020 c120	Metric	CRM Volatility adjustment to the exposure [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s002 r020 c130	Metric	CRM Financial collateral: adjusted value (Cvam) [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s002 r020 c140	Metric	CRM Volatility and maturity adjustments [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s002 r020 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk and free deliveries
s002 r020 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk and free deliveries
s002 r020 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures

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s002 r020 c220	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk and free deliveries
s002 r030 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk
s002 r030 c020	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk
	Counterparty	Default funds
s002 r030 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk
s002 r030 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk
s002 r030 c050	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
s002 r030 c060	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk
	CRM Effects/Collateral	Credit derivatives - Substitution effect

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s002 r030 c070

Metric	CRM substitution effects - Value of Financial collateral: simple method [mi]
Base	Exposures
Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Standardised Approach
Exposure class	Exposures to central governments or central banks
Type of risk	Credit risk
CRM Effects/Collateral	Financial collateral simple method

s002 r030 c080

Metric	CRM substitution effects - Value of Other funded credit protection [mi]
Base	Exposures
Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Standardised Approach
Exposure class	Exposures to central governments or central banks
Type of risk	Credit risk
CRM Effects/Collateral	Funded credit protection other than financial collateral with substitution effect

s002 r030 c090

Metric	CRM substitution effects Outflows, net of value adjustments and provisions [mi]
Base	Exposures
Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Standardised Approach
Exposure class	Exposures to central governments or central banks
Type of risk	Credit risk
CRM Effects/Collateral	CRM techniques substitution effect

s002 r030 c100

Metric	CRM substitution effects Inflows, net of value adjustments and provisions [mi]
Base	Exposures
Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Standardised Approach
Exposure class	Exposures to central governments or central banks
Type of risk	Credit risk

s002 r030 c110

Metric	Exposure after CRM substitution effects pre conversion factors, net of value adjustments and provisions [mi]
Base	Exposures
Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Standardised Approach
Exposure class	Exposures to central governments or central banks
Type of risk	Credit risk

s002 r030 c120

Metric	CRM Volatility adjustment to the exposure [mi]
Base	Exposures
Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Standardised Approach
Exposure class	Exposures to central governments or central banks
Type of risk	Credit risk
CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)

s002 r030 c130

Metric	CRM Financial collateral: adjusted value (Cvam) [mi]
Base	Exposures
Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment

s002 r030 c130	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s002 r030 c140	Metric	CRM Volatility and maturity adjustments [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s002 r030 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk
s002 r030 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk
	Conversion factors for off-balance sheet items	0%
s002 r030 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk
	Conversion factors for off-balance sheet items	20%
s002 r030 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk
	Conversion factors for off-balance sheet items	50%
s002 r030 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks

s002 r030 c190	Type of risk	Credit risk
	Conversion factors for off-balance sheet items	100%
s002 r030 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk
s002 r030 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk
s002 r040 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Counterparty credit risk
s002 r040 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Counterparty credit risk
s002 r040 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Counterparty credit risk
s002 r040 c050	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
s002 r040 c060	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach

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s002 r040 c060	Exposure class	Exposures to central governments or central banks
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Credit derivatives - Substitution effect

s002 r040 c070	Metric	CRM substitution effects - Value of Financial collateral: simple method [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Financial collateral simple method

s002 r040 c080	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Funded credit protection other than financial collateral with substitution effect

s002 r040 c090	Metric	CRM substitution effects Outflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	CRM techniques substitution effect

s002 r040 c100	Metric	CRM substitution effects Inflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Counterparty credit risk

s002 r040 c110	Metric	Exposure after CRM substitution effects pre conversion factors, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Counterparty credit risk

s002 r040 c120	Metric	CRM Volatility adjustment to the exposure [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)

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s002 r040 c130	Metric	CRM Financial collateral: adjusted value (Cvam) [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s002 r040 c140	Metric	CRM Volatility and maturity adjustments [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s002 r040 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Counterparty credit risk
s002 r040 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Counterparty credit risk
s002 r040 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Counterparty credit risk
s002 r050 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting - Centrally cleared through a compliant CCP
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Counterparty credit risk
s002 r050 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting - Centrally cleared through a compliant CCP
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks

s002 r050 c030	Type of risk	Counterparty credit risk	
s002 r060 c010	Metric	Original exposure pre conversion factors [mi]	
	Base	Exposures	
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting	
	Approach	Standardised Approach	
	Exposure class	Exposures to central governments or central banks	
	Type of risk	Counterparty credit risk	
s002 r060 c030	Metric	Value adjustments and provision associated with the original exposure [mi]	
	Base	Exposures	
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting	
	Approach	Standardised Approach	
	Exposure class	Exposures to central governments or central banks	
	Type of risk	Counterparty credit risk	
s002 r060 c040	Metric	Exposure net of value adjustments and provisions [mi]	
	Base	Exposures	
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting	
	Approach	Standardised Approach	
	Exposure class	Exposures to central governments or central banks	
	Type of risk	Counterparty credit risk	
s002 r060 c050	Metric	CRM substitution effects - Value of Guarantees [mi]	
	Base	Exposures	
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting	
	Approach	Standardised Approach	
	Exposure class	Exposures to central governments or central banks	
	Type of risk	Counterparty credit risk	
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect	
s002 r060 c060	Metric	CRM substitution effects - Value of Credit derivatives [mi]	
	Base	Exposures	
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting	
	Approach	Standardised Approach	
	Exposure class	Exposures to central governments or central banks	
	Type of risk	Counterparty credit risk	
	CRM Effects/Collateral	Credit derivatives - Substitution effect	
s002 r060 c070	Metric	CRM substitution effects - Value of Financial collateral: simple method [mi]	
	Base	Exposures	
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting	
	Approach	Standardised Approach	
	Exposure class	Exposures to central governments or central banks	
	Type of risk	Counterparty credit risk	
	CRM Effects/Collateral	Financial collateral simple method	
s002 r060 c080	Metric	CRM substitution effects - Value of Other funded credit protection [mi]	
	Base	Exposures	
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting	

s002 r060 c080	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Funded credit protection other than financial collateral with substitution effect
s002 r060 c090	Metric	CRM substitution effects Outflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	CRM techniques substitution effect
s002 r060 c100	Metric	CRM substitution effects Inflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Counterparty credit risk
s002 r060 c110	Metric	Exposure after CRM substitution effects pre conversion factors, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Counterparty credit risk
s002 r060 c120	Metric	CRM Volatility adjustment to the exposure [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s002 r060 c130	Metric	CRM Financial collateral: adjusted value (Cvam) [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s002 r060 c140	Metric	CRM Volatility and maturity adjustments [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Counterparty credit risk

s002 r060 c140	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s002 r060 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Counterparty credit risk
s002 r060 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Counterparty credit risk
s002 r060 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Counterparty credit risk
s002 r060 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Counterparty credit risk
	Use of external ratings	Rated exposure
s002 r060 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Counterparty credit risk
	Use of external ratings	Unrated exposure where a derived rating is used
s002 r070 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Derivatives excluding Contractual Cross Product Netting - Centrally cleared through a compliant CCP
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Counterparty credit risk
s002 r070 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Derivatives excluding Contractual Cross Product Netting - Centrally cleared through a compliant CCP
	Approach	Standardised Approach

s002 r070 c030	Exposure class	Exposures to central governments or central banks
	Type of risk	Counterparty credit risk
s002 r070 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Derivatives excluding Contractual Cross Product Netting - Centrally cleared through a compliant CCP
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Counterparty credit risk
s002 r080 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Counterparty credit risk
s002 r080 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Counterparty credit risk
s002 r080 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Counterparty credit risk
s002 r080 c050	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
s002 r080 c060	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Credit derivatives - Substitution effect
s002 r080 c070	Metric	CRM substitution effects - Value of Financial collateral: simple method [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting

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s002 r080 c070		
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Financial collateral simple method

s002 r080 c080		
	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Funded credit protection other than financial collateral with substitution effect

s002 r080 c090		
	Metric	CRM substitution effects Outflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	CRM techniques substitution effect

s002 r080 c100		
	Metric	CRM substitution effects Inflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Counterparty credit risk

s002 r080 c110		
	Metric	Exposure after CRM substitution effects pre conversion factors, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Counterparty credit risk

s002 r080 c120		
	Metric	CRM Volatility adjustment to the exposure [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)

s002 r080 c130		
	Metric	CRM Financial collateral: adjusted value (Cvam) [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Counterparty credit risk

s002 r080 c130	CRM Effects/Collateral		CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s002 r080 c140	Metric		CRM Volatility and maturity adjustments [mi]
	Base		Exposures
	Main category		Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach		Standardised Approach
	Exposure class		Exposures to central governments or central banks
	Type of risk		Counterparty credit risk
	CRM Effects/Collateral		CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s002 r080 c150	Metric		Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base		Exposures
	Main category		Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach		Standardised Approach
	Exposure class		Exposures to central governments or central banks
	Type of risk		Counterparty credit risk
s002 r080 c200	Metric		Exposure value, net of value adjustments and provisions [mi]
	Base		Exposures
	Main category		Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach		Standardised Approach
	Exposure class		Exposures to central governments or central banks
	Type of risk		Counterparty credit risk
s002 r080 c220	Metric		Risk weighted exposure amount [mi]
	Base		Exposures
	Main category		Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach		Standardised Approach
	Exposure class		Exposures to central governments or central banks
	Type of risk		Counterparty credit risk
s002 r080 c230	Metric		Risk weighted exposure amount [mi]
	Base		Exposures
	Main category		Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach		Standardised Approach
	Exposure class		Exposures to central governments or central banks
	Type of risk		Counterparty credit risk
	Use of external ratings		Rated exposure
s002 r080 c240	Metric		Risk weighted exposure amount [mi]
	Base		Exposures
	Main category		Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach		Standardised Approach
	Exposure class		Exposures to central governments or central banks
	Type of risk		Counterparty credit risk
	Use of external ratings		Unrated exposure where a derived rating is used
s002 r090 c010	Metric		Original exposure pre conversion factors [mi]
	Base		Exposures
	Main category		Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment

s002 r090 c010	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	0%
s002 r090 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	0%
s002 r090 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	0%
s002 r090 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	0%
s002 r090 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
	Risk weights	0%
s002 r090 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
	Risk weights	0%
s002 r090 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures

s002 r090 c180	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
	Risk weights	0%
s002 r090 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
	Risk weights	0%
s002 r090 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	0%
s002 r090 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	0%
s002 r090 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	0%
	Use of external ratings	Rated exposure
s002 r090 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	0%

s002 r090 c240	Use of external ratings	Unrated exposure where a derived rating is used
s002 r100 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	2%
s002 r100 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	2%
s002 r100 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	2%
s002 r100 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	2%
s002 r100 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
	Risk weights	2%
s002 r100 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries

| s002 r100 c170 | Conversion factors for off-balance sheet items | 20% |
| | Risk weights | 2% |

s002 r100 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
	Risk weights	2%

s002 r100 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
	Risk weights	2%

s002 r100 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	2%

s002 r100 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	2%

s002 r100 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	2%
	Use of external ratings	Rated exposure

s002 r100 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment

s002 r100 c240	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	2%
	Use of external ratings	Unrated exposure where a derived rating is used
s002 r110 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	10%
s002 r110 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	10%
s002 r110 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	10%
s002 r110 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	10%
s002 r110 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
	Risk weights	10%
s002 r110 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures

s002 r110 c170	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
	Risk weights	10%
s002 r110 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
	Risk weights	10%
s002 r110 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
	Risk weights	10%
s002 r110 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	10%
s002 r110 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	10%
s002 r110 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	10%

s002 r110 c230	Use of external ratings	Rated exposure	
s002 r110 c240	Metric	Risk weighted exposure amount [mi]	
	Base	Exposures	
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment	
	Approach	Standardised Approach	
	Exposure class	Exposures to central governments or central banks	
	Type of risk	Credit risk, counterparty credit risk and free deliveries	
	Risk weights	10%	
	Use of external ratings	Unrated exposure where a derived rating is used	
s002 r120 c010	Metric	Original exposure pre conversion factors [mi]	
	Base	Exposures	
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment	
	Approach	Standardised Approach	
	Exposure class	Exposures to central governments or central banks	
	Type of risk	Credit risk, counterparty credit risk and free deliveries	
	Risk weights	20%	
s002 r120 c030	Metric	Value adjustments and provision associated with the original exposure [mi]	
	Base	Exposures	
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment	
	Approach	Standardised Approach	
	Exposure class	Exposures to central governments or central banks	
	Type of risk	Credit risk, counterparty credit risk and free deliveries	
	Risk weights	20%	
s002 r120 c040	Metric	Exposure net of value adjustments and provisions [mi]	
	Base	Exposures	
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment	
	Approach	Standardised Approach	
	Exposure class	Exposures to central governments or central banks	
	Type of risk	Credit risk, counterparty credit risk and free deliveries	
	Risk weights	20%	
s002 r120 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]	
	Base	Exposures	
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment	
	Approach	Standardised Approach	
	Exposure class	Exposures to central governments or central banks	
	Type of risk	Credit risk, counterparty credit risk and free deliveries	
	Risk weights	20%	
s002 r120 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]	
	Base	Exposures	
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment	
	Approach	Standardised Approach	
	Exposure class	Exposures to central governments or central banks	
	Type of risk	Credit risk, counterparty credit risk and free deliveries	

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s002 r120 c160	Conversion factors for off-balance sheet items	0%
	Risk weights	20%
s002 r120 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
	Risk weights	20%
s002 r120 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
	Risk weights	20%
s002 r120 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
	Risk weights	20%
s002 r120 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	20%
s002 r120 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	20%
s002 r120 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment

s002 r120 c230	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	20%
	Use of external ratings	Rated exposure
s002 r120 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	20%
	Use of external ratings	Unrated exposure where a derived rating is used
s002 r130 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	35%
s002 r130 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	35%
s002 r130 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	35%
s002 r130 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	35%
s002 r130 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures

s002 r130 c160	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
	Risk weights	35%
s002 r130 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
	Risk weights	35%
s002 r130 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
	Risk weights	35%
s002 r130 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
	Risk weights	35%
s002 r130 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	35%
s002 r130 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries

s002 r130 c220	Risk weights	35%

s002 r130 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	35%
	Use of external ratings	Rated exposure

s002 r130 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	35%
	Use of external ratings	Unrated exposure where a derived rating is used

s002 r140 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	50%

s002 r140 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	50%

s002 r140 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	50%

s002 r140 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks

| s002 r140 c150 | Type of risk | Credit risk, counterparty credit risk and free deliveries |
| | Risk weights | 50% |

s002 r140 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
	Risk weights	50%

s002 r140 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
	Risk weights	50%

s002 r140 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
	Risk weights	50%

s002 r140 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
	Risk weights	50%

s002 r140 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	50%

| s002 r140 c220 | Metric | Risk weighted exposure amount [mi] |
| | Base | Exposures |

s002 r140 c220	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	50%
s002 r140 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	50%
	Use of external ratings	Rated exposure
s002 r140 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	50%
	Use of external ratings	Unrated exposure where a derived rating is used
s002 r150 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	70%
s002 r150 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
	Risk weights	70%
s002 r150 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%

s002 r150 c170	Risk weights	70%	
s002 r150 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]	
	Base	Exposures	
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment	
	Approach	Standardised Approach	
	Exposure class	Exposures to central governments or central banks	
	Type of risk	Credit risk, counterparty credit risk and free deliveries	
	Conversion factors for off-balance sheet items	50%	
	Risk weights	70%	
s002 r150 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]	
	Base	Exposures	
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment	
	Approach	Standardised Approach	
	Exposure class	Exposures to central governments or central banks	
	Type of risk	Credit risk, counterparty credit risk and free deliveries	
	Conversion factors for off-balance sheet items	100%	
	Risk weights	70%	
s002 r150 c200	Metric	Exposure value, net of value adjustments and provisions [mi]	
	Base	Exposures	
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment	
	Approach	Standardised Approach	
	Exposure class	Exposures to central governments or central banks	
	Type of risk	Credit risk, counterparty credit risk and free deliveries	
	Risk weights	70%	
s002 r150 c220	Metric	Risk weighted exposure amount [mi]	
	Base	Exposures	
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment	
	Approach	Standardised Approach	
	Exposure class	Exposures to central governments or central banks	
	Type of risk	Credit risk, counterparty credit risk and free deliveries	
	Risk weights	70%	
s002 r150 c230	Metric	Risk weighted exposure amount [mi]	
	Base	Exposures	
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment	
	Approach	Standardised Approach	
	Exposure class	Exposures to central governments or central banks	
	Type of risk	Credit risk, counterparty credit risk and free deliveries	
	Risk weights	70%	
	Use of external ratings	Rated exposure	
s002 r150 c240	Metric	Risk weighted exposure amount [mi]	
	Base	Exposures	
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment	
	Approach	Standardised Approach	

s002 r150 c240	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	70%
	Use of external ratings	Unrated exposure where a derived rating is used
s002 r160 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	75%
s002 r160 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	75%
s002 r160 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	75%
s002 r160 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	75%
s002 r160 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
	Risk weights	75%
s002 r160 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment

s002 r160 c170	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
	Risk weights	75%
s002 r160 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
	Risk weights	75%
s002 r160 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
	Risk weights	75%
s002 r160 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	75%
s002 r160 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	75%
s002 r160 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	75%
	Use of external ratings	Rated exposure

s002 r160 c240		
	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	75%
	Use of external ratings	Unrated exposure where a derived rating is used

s002 r170 c010		
	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	100%

s002 r170 c030		
	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	100%

s002 r170 c040		
	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	100%

s002 r170 c150		
	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	100%

s002 r170 c160		
	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%

s002 r170 c160	Risk weights	100%

s002 r170 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
	Risk weights	100%

s002 r170 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
	Risk weights	100%

s002 r170 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
	Risk weights	100%

s002 r170 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	100%

s002 r170 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	100%

s002 r170 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach

s002 r170 c230	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	100%
	Use of external ratings	Rated exposure
s002 r170 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	100%
	Use of external ratings	Unrated exposure where a derived rating is used
s002 r180 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	150%
s002 r180 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	150%
s002 r180 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	150%
s002 r180 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	150%
s002 r180 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment

s002 r180 c160	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
	Risk weights	150%
s002 r180 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
	Risk weights	150%
s002 r180 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
	Risk weights	150%
s002 r180 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
	Risk weights	150%
s002 r180 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	150%
s002 r180 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	150%

s002 r180 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	150%
	Use of external ratings	Rated exposure
s002 r180 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	150%
	Use of external ratings	Unrated exposure where a derived rating is used
s002 r190 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	250%
s002 r190 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	250%
s002 r190 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	250%
s002 r190 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries

s002 r190 c150	Risk weights		250%
s002 r190 c160	Metric		Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base		Exposures
	Main category		Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach		Standardised Approach
	Exposure class		Exposures to central governments or central banks
	Type of risk		Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items		0%
	Risk weights		250%
s002 r190 c170	Metric		Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base		Exposures
	Main category		Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach		Standardised Approach
	Exposure class		Exposures to central governments or central banks
	Type of risk		Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items		20%
	Risk weights		250%
s002 r190 c180	Metric		Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base		Exposures
	Main category		Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach		Standardised Approach
	Exposure class		Exposures to central governments or central banks
	Type of risk		Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items		50%
	Risk weights		250%
s002 r190 c190	Metric		Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base		Exposures
	Main category		Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach		Standardised Approach
	Exposure class		Exposures to central governments or central banks
	Type of risk		Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items		100%
	Risk weights		250%
s002 r190 c200	Metric		Exposure value, net of value adjustments and provisions [mi]
	Base		Exposures
	Main category		Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach		Standardised Approach
	Exposure class		Exposures to central governments or central banks
	Type of risk		Credit risk, counterparty credit risk and free deliveries
	Risk weights		250%
s002 r190 c220	Metric		Risk weighted exposure amount [mi]
	Base		Exposures
	Main category		Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment

s002 r190 c220	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	250%
s002 r190 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	250%
	Use of external ratings	Rated exposure
s002 r190 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	250%
	Use of external ratings	Unrated exposure where a derived rating is used
s002 r200 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	1250%
s002 r200 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	1250%
s002 r200 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	1250%
s002 r200 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures

s002 r200 c150	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	1250%
s002 r200 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
	Risk weights	1250%
s002 r200 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
	Risk weights	1250%
s002 r200 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
	Risk weights	1250%
s002 r200 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
	Risk weights	1250%
s002 r200 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries

s002 r200 c200	Risk weights	1250%

s002 r200 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	1250%

s002 r200 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	1250%
	Use of external ratings	Rated exposure

s002 r200 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	1250%
	Use of external ratings	Unrated exposure where a derived rating is used

s002 r210 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	Risk weights other for CR SA

s002 r210 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	Risk weights other for CR SA

s002 r210 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks

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s002 r210 c040	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	Risk weights other for CR SA
s002 r210 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	Risk weights other for CR SA
s002 r210 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
	Risk weights	Risk weights other for CR SA
s002 r210 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
	Risk weights	Risk weights other for CR SA
s002 r210 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
	Risk weights	Risk weights other for CR SA
s002 r210 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
	Risk weights	Risk weights other for CR SA
s002 r210 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures

COREP

s002 r210 c200	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	Risk weights other for CR SA
s002 r210 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	Risk weights other for CR SA
s002 r210 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	Risk weights other for CR SA
	Use of external ratings	Rated exposure
s002 r210 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	Risk weights other for CR SA
	Use of external ratings	Unrated exposure where a derived rating is used
s003 r010 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
s003 r010 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
s003 r010 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment

s003 r010 c040	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
s003 r010 c050	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
s003 r010 c060	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Credit derivatives - Substitution effect
s003 r010 c070	Metric	CRM substitution effects - Value of Financial collateral: simple method [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Financial collateral simple method
s003 r010 c080	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Funded credit protection other than financial collateral with substitution effect
s003 r010 c090	Metric	CRM substitution effects Outflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques substitution effect
s003 r010 c100	Metric	CRM substitution effects Inflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities

s003 r010 c100	Type of risk	Credit risk, counterparty credit risk and free deliveries
s003 r010 c110	Metric	Exposure after CRM substitution effects pre conversion factors, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
s003 r010 c120	Metric	CRM Volatility adjustment to the exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s003 r010 c130	Metric	CRM Financial collateral: adjusted value (Cvam) [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s003 r010 c140	Metric	CRM Volatility and maturity adjustments [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s003 r010 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
s003 r010 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
s003 r010 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures

s003 r010 c170	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
s003 r010 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
s003 r010 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
s003 r010 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
s003 r010 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
s003 r010 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Use of external ratings	Rated exposure
s003 r010 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities

| s003 r010 c240 | Type of risk | Credit risk, counterparty credit risk and free deliveries |
| | Use of external ratings | Unrated exposure where a derived rating is used |

s003 r011 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries

s003 r011 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries

s003 r011 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries

s003 r011 c050	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect

s003 r011 c060	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Credit derivatives - Substitution effect

s003 r011 c070	Metric	CRM substitution effects - Value of Financial collateral: simple method [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach

s003 r011 c070	Exposure class	Exposures to regional governments or local authorities
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Financial collateral simple method
s003 r011 c080	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Funded credit protection other than financial collateral with substitution effect
s003 r011 c090	Metric	CRM substitution effects Outflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques substitution effect
s003 r011 c100	Metric	CRM substitution effects Inflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
s003 r011 c110	Metric	Exposure after CRM substitution effects pre conversion factors, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
s003 r011 c120	Metric	CRM Volatility adjustment to the exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s003 r011 c130	Metric	CRM Financial collateral: adjusted value (Cvam) [mi]

s003 r011 c130	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s003 r011 c140	Metric	CRM Volatility and maturity adjustments [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s003 r011 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
s003 r011 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
s003 r011 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
s003 r011 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities

s003 r011 c180	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
s003 r011 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
s003 r011 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
s003 r011 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
s003 r012 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	Type of credit protection	Secured by mortgages on immovable property
s003 r012 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	Type of credit protection	Secured by mortgages on immovable property
s003 r012 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures

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s003 r012 c040	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	Type of credit protection	Secured by mortgages on immovable property
s003 r012 c050	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
	Type of credit protection	Secured by mortgages on immovable property
s003 r012 c060	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	CRM Effects/Collateral	Credit derivatives - Substitution effect
	Type of credit protection	Secured by mortgages on immovable property
s003 r012 c070	Metric	CRM substitution effects - Value of Financial collateral: simple method [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	CRM Effects/Collateral	Financial collateral simple method
	Type of credit protection	Secured by mortgages on immovable property
s003 r012 c080	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	CRM Effects/Collateral	Funded credit protection other than financial collateral with substitution effect
	Type of credit protection	Secured by mortgages on immovable property
s003 r012 c090	Metric	CRM substitution effects Outflows, net of value adjustments and provisions [mi]

s003 r012 c090	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	CRM Effects/Collateral	CRM techniques substitution effect
	Type of credit protection	Secured by mortgages on immovable property
s003 r012 c100	Metric	CRM substitution effects Inflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	Type of credit protection	Secured by mortgages on immovable property
s003 r012 c110	Metric	Exposure after CRM substitution effects pre conversion factors, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	Type of credit protection	Secured by mortgages on immovable property
s003 r012 c120	Metric	CRM Volatility adjustment to the exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
	Type of credit protection	Secured by mortgages on immovable property
s003 r012 c130	Metric	CRM Financial collateral: adjusted value (Cvam) [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
	Type of credit protection	Secured by mortgages on immovable property
s003 r012 c140	Metric	CRM Volatility and maturity adjustments [mi]

s003 r012 c140	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
	Type of credit protection	Secured by mortgages on immovable property
s003 r012 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	Type of credit protection	Secured by mortgages on immovable property
s003 r012 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	Conversion factors for off-balance sheet items	0%
	Type of credit protection	Secured by mortgages on immovable property
s003 r012 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	Conversion factors for off-balance sheet items	20%
	Type of credit protection	Secured by mortgages on immovable property
s003 r012 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	Conversion factors for off-balance sheet items	50%
	Type of credit protection	Secured by mortgages on immovable property

s003 r012 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	Conversion factors for off-balance sheet items	100%
	Type of credit protection	Secured by mortgages on immovable property

s003 r012 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	Type of credit protection	Secured by mortgages on immovable property

s003 r012 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	Type of credit protection	Secured by mortgages on immovable property

s003 r013 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Permanent partial use

s003 r013 c020	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Counterparty	Default funds
	Partial Use	Permanent partial use

s003 r013 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment

s003 r013 c030	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Permanent partial use
s003 r013 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Permanent partial use
s003 r013 c050	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
	Partial Use	Permanent partial use
s003 r013 c060	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Credit derivatives - Substitution effect
	Partial Use	Permanent partial use
s003 r013 c070	Metric	CRM substitution effects - Value of Financial collateral: simple method [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Financial collateral simple method
	Partial Use	Permanent partial use
s003 r013 c080	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Funded credit protection other than financial collateral with substitution effect
	Partial Use	Permanent partial use

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s003 r013 c090		
	Metric	CRM substitution effects Outflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques substitution effect
	Partial Use	Permanent partial use

s003 r013 c100		
	Metric	CRM substitution effects Inflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Permanent partial use

s003 r013 c110		
	Metric	Exposure after CRM substitution effects pre conversion factors, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Permanent partial use

s003 r013 c120		
	Metric	CRM Volatility adjustment to the exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
	Partial Use	Permanent partial use

s003 r013 c130		
	Metric	CRM Financial collateral: adjusted value (Cvam) [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
	Partial Use	Permanent partial use

s003 r013 c140		
	Metric	CRM Volatility and maturity adjustments [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities

s003 r013 c140	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
	Partial Use	Permanent partial use
s003 r013 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Permanent partial use
s003 r013 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
	Partial Use	Permanent partial use
s003 r013 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
	Partial Use	Permanent partial use
s003 r013 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
	Partial Use	Permanent partial use
s003 r013 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
	Partial Use	Permanent partial use
s003 r013 c200	Metric	Exposure value, net of value adjustments and provisions [mi]

s003 r013 c200	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Permanent partial use
s003 r013 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Permanent partial use
s003 r013 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Permanent partial use
	Use of external ratings	Rated exposure
s003 r013 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Permanent partial use
	Use of external ratings	Unrated exposure where a derived rating is used
s003 r014 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Temporally partial use
s003 r014 c020	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Counterparty	Default funds

s003 r014 c020	Partial Use	Temporally partial use
s003 r014 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Temporally partial use
s003 r014 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Temporally partial use
s003 r014 c050	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
	Partial Use	Temporally partial use
s003 r014 c060	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Credit derivatives - Substitution effect
	Partial Use	Temporally partial use
s003 r014 c070	Metric	CRM substitution effects - Value of Financial collateral: simple method [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Financial collateral simple method
	Partial Use	Temporally partial use
s003 r014 c080	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach

s003 r014 c080	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Funded credit protection other than financial collateral with substitution effect
	Partial Use	Temporally partial use
s003 r014 c090	Metric	CRM substitution effects Outflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques substitution effect
	Partial Use	Temporally partial use
s003 r014 c100	Metric	CRM substitution effects Inflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Temporally partial use
s003 r014 c110	Metric	Exposure after CRM substitution effects pre conversion factors, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Temporally partial use
s003 r014 c120	Metric	CRM Volatility adjustment to the exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
	Partial Use	Temporally partial use
s003 r014 c130	Metric	CRM Financial collateral: adjusted value (Cvam) [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
	Partial Use	Temporally partial use
s003 r014 c140	Metric	CRM Volatility and maturity adjustments [mi]

s003 r014 c140	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
	Partial Use	Temporally partial use
s003 r014 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Temporally partial use
s003 r014 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
	Partial Use	Temporally partial use
s003 r014 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
	Partial Use	Temporally partial use
s003 r014 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
	Partial Use	Temporally partial use
s003 r014 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities

s003 r014 c190	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
	Partial Use	Temporally partial use
s003 r014 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Temporally partial use
s003 r014 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Temporally partial use
s003 r014 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Temporally partial use
	Use of external ratings	Rated exposure
s003 r014 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Temporally partial use
	Use of external ratings	Unrated exposure where a derived rating is used
s003 r020 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk and free deliveries
s003 r020 c020	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach

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s003 r020 c020	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk and free deliveries
	Counterparty	Default funds

s003 r020 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk and free deliveries

s003 r020 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk and free deliveries

s003 r020 c050	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk and free deliveries
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect

s003 r020 c060	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk and free deliveries
	CRM Effects/Collateral	Credit derivatives - Substitution effect

s003 r020 c070	Metric	CRM substitution effects - Value of Financial collateral: simple method [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk and free deliveries
	CRM Effects/Collateral	Financial collateral simple method

s003 r020 c080	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk and free deliveries
	CRM Effects/Collateral	Funded credit protection other than financial collateral with substitution effect

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s003 r020 c090	Metric	CRM substitution effects Outflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques substitution effect
s003 r020 c100	Metric	CRM substitution effects Inflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk and free deliveries
s003 r020 c110	Metric	Exposure after CRM substitution effects pre conversion factors, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk and free deliveries
s003 r020 c120	Metric	CRM Volatility adjustment to the exposure [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s003 r020 c130	Metric	CRM Financial collateral: adjusted value (Cvam) [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s003 r020 c140	Metric	CRM Volatility and maturity adjustments [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s003 r020 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment

s003 r020 c150	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk and free deliveries
s003 r020 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk and free deliveries
s003 r020 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk and free deliveries
s003 r030 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk
s003 r030 c020	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk
	Counterparty	Default funds
s003 r030 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk
s003 r030 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk
s003 r030 c050	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment

s003 r030 c050	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect

s003 r030 c060	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk
	CRM Effects/Collateral	Credit derivatives - Substitution effect

s003 r030 c070	Metric	CRM substitution effects - Value of Financial collateral: simple method [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk
	CRM Effects/Collateral	Financial collateral simple method

s003 r030 c080	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk
	CRM Effects/Collateral	Funded credit protection other than financial collateral with substitution effect

s003 r030 c090	Metric	CRM substitution effects Outflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk
	CRM Effects/Collateral	CRM techniques substitution effect

s003 r030 c100	Metric	CRM substitution effects Inflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk

s003 r030 c110	Metric	Exposure after CRM substitution effects pre conversion factors, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities

s003 r030 c110	Type of risk	Credit risk
s003 r030 c120	Metric	CRM Volatility adjustment to the exposure [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s003 r030 c130	Metric	CRM Financial collateral: adjusted value (Cvam) [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s003 r030 c140	Metric	CRM Volatility and maturity adjustments [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s003 r030 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk
s003 r030 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk
	Conversion factors for off-balance sheet items	0%
s003 r030 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk
	Conversion factors for off-balance sheet items	20%
s003 r030 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]

s003 r030 c180	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk
	Conversion factors for off-balance sheet items	50%
s003 r030 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk
	Conversion factors for off-balance sheet items	100%
s003 r030 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk
s003 r030 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk
s003 r040 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Counterparty credit risk
s003 r040 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Counterparty credit risk
s003 r040 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Counterparty credit risk

s003 r040 c050	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
s003 r040 c060	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Credit derivatives - Substitution effect
s003 r040 c070	Metric	CRM substitution effects - Value of Financial collateral: simple method [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Financial collateral simple method
s003 r040 c080	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Funded credit protection other than financial collateral with substitution effect
s003 r040 c090	Metric	CRM substitution effects Outflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	CRM techniques substitution effect
s003 r040 c100	Metric	CRM substitution effects Inflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Counterparty credit risk
s003 r040 c110	Metric	Exposure after CRM substitution effects pre conversion factors, net of value adjustments and provisions [mi]
	Base	Exposures

s003 r040 c110	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Counterparty credit risk
s003 r040 c120	Metric	CRM Volatility adjustment to the exposure [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s003 r040 c130	Metric	CRM Financial collateral: adjusted value (Cvam) [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s003 r040 c140	Metric	CRM Volatility and maturity adjustments [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s003 r040 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Counterparty credit risk
s003 r040 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Counterparty credit risk
s003 r040 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Counterparty credit risk

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s003 r050 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting - Centrally cleared through a compliant CCP
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Counterparty credit risk
s003 r050 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting - Centrally cleared through a compliant CCP
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Counterparty credit risk
s003 r060 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Counterparty credit risk
s003 r060 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Counterparty credit risk
s003 r060 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Counterparty credit risk
s003 r060 c050	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
s003 r060 c060	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Counterparty credit risk

s003 r060 c060	CRM Effects/Collateral	Credit derivatives - Substitution effect	
s003 r060 c070	Metric	CRM substitution effects - Value of Financial collateral: simple method [mi]	
	Base	Exposures	
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting	
	Approach	Standardised Approach	
	Exposure class	Exposures to regional governments or local authorities	
	Type of risk	Counterparty credit risk	
	CRM Effects/Collateral	Financial collateral simple method	
s003 r060 c080	Metric	CRM substitution effects - Value of Other funded credit protection [mi]	
	Base	Exposures	
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting	
	Approach	Standardised Approach	
	Exposure class	Exposures to regional governments or local authorities	
	Type of risk	Counterparty credit risk	
	CRM Effects/Collateral	Funded credit protection other than financial collateral with substitution effect	
s003 r060 c090	Metric	CRM substitution effects Outflows, net of value adjustments and provisions [mi]	
	Base	Exposures	
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting	
	Approach	Standardised Approach	
	Exposure class	Exposures to regional governments or local authorities	
	Type of risk	Counterparty credit risk	
	CRM Effects/Collateral	CRM techniques substitution effect	
s003 r060 c100	Metric	CRM substitution effects Inflows, net of value adjustments and provisions [mi]	
	Base	Exposures	
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting	
	Approach	Standardised Approach	
	Exposure class	Exposures to regional governments or local authorities	
	Type of risk	Counterparty credit risk	
s003 r060 c110	Metric	Exposure after CRM substitution effects pre conversion factors, net of value adjustments and provisions [mi]	
	Base	Exposures	
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting	
	Approach	Standardised Approach	
	Exposure class	Exposures to regional governments or local authorities	
	Type of risk	Counterparty credit risk	
s003 r060 c120	Metric	CRM Volatility adjustment to the exposure [mi]	
	Base	Exposures	
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting	
	Approach	Standardised Approach	
	Exposure class	Exposures to regional governments or local authorities	
	Type of risk	Counterparty credit risk	
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)	
s003 r060 c130	Metric	CRM Financial collateral: adjusted value (Cvam) [mi]	
	Base	Exposures	

s003 r060 c130	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s003 r060 c140	Metric	CRM Volatility and maturity adjustments [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s003 r060 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Counterparty credit risk
s003 r060 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Counterparty credit risk
s003 r060 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Counterparty credit risk
s003 r060 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Counterparty credit risk
	Use of external ratings	Rated exposure
s003 r060 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Counterparty credit risk

s003 r060 c240	Use of external ratings	Unrated exposure where a derived rating is used
s003 r070 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Derivatives excluding Contractual Cross Product Netting - Centrally cleared through a compliant CCP
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Counterparty credit risk
s003 r070 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Derivatives excluding Contractual Cross Product Netting - Centrally cleared through a compliant CCP
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Counterparty credit risk
s003 r070 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Derivatives excluding Contractual Cross Product Netting - Centrally cleared through a compliant CCP
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Counterparty credit risk
s003 r080 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Counterparty credit risk
s003 r080 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Counterparty credit risk
s003 r080 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Counterparty credit risk
s003 r080 c050	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Counterparty credit risk

s003 r080 c050	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
s003 r080 c060	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Credit derivatives - Substitution effect
s003 r080 c070	Metric	CRM substitution effects - Value of Financial collateral: simple method [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Financial collateral simple method
s003 r080 c080	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Funded credit protection other than financial collateral with substitution effect
s003 r080 c090	Metric	CRM substitution effects Outflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	CRM techniques substitution effect
s003 r080 c100	Metric	CRM substitution effects Inflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Counterparty credit risk
s003 r080 c110	Metric	Exposure after CRM substitution effects pre conversion factors, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Counterparty credit risk
s003 r080 c120	Metric	CRM Volatility adjustment to the exposure [mi]
	Base	Exposures

s003 r080 c120	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s003 r080 c130	Metric	CRM Financial collateral: adjusted value (Cvam) [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s003 r080 c140	Metric	CRM Volatility and maturity adjustments [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s003 r080 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Counterparty credit risk
s003 r080 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Counterparty credit risk
s003 r080 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Counterparty credit risk
s003 r080 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Counterparty credit risk

s003 r080 c230	Use of external ratings	Rated exposure
s003 r080 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Counterparty credit risk
	Use of external ratings	Unrated exposure where a derived rating is used
s003 r090 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	0%
s003 r090 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	0%
s003 r090 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	0%
s003 r090 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	0%
s003 r090 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%

s003 r090 c160	Risk weights	0%
s003 r090 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
	Risk weights	0%
s003 r090 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
	Risk weights	0%
s003 r090 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
	Risk weights	0%
s003 r090 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	0%
s003 r090 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	0%
s003 r090 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach

s003 r090 c230	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	0%
	Use of external ratings	Rated exposure
s003 r090 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	0%
	Use of external ratings	Unrated exposure where a derived rating is used
s003 r100 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	2%
s003 r100 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	2%
s003 r100 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	2%
s003 r100 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	2%
s003 r100 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment

s003 r100 c160	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
	Risk weights	2%
s003 r100 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
	Risk weights	2%
s003 r100 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
	Risk weights	2%
s003 r100 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
	Risk weights	2%
s003 r100 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	2%
s003 r100 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	2%

s003 r100 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	2%
	Use of external ratings	Rated exposure
s003 r100 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	2%
	Use of external ratings	Unrated exposure where a derived rating is used
s003 r110 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	10%
s003 r110 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	10%
s003 r110 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	10%
s003 r110 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk, counterparty credit risk and free deliveries

s003 r110 c150	Risk weights	10%
s003 r110 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
	Risk weights	10%
s003 r110 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
	Risk weights	10%
s003 r110 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
	Risk weights	10%
s003 r110 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
	Risk weights	10%
s003 r110 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	10%
s003 r110 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment

s003 r110 c220	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	10%
s003 r110 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	10%
	Use of external ratings	Rated exposure
s003 r110 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	10%
	Use of external ratings	Unrated exposure where a derived rating is used
s003 r120 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	20%
s003 r120 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	20%
s003 r120 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	20%
s003 r120 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures

s003 r120 c150	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	20%
s003 r120 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
	Risk weights	20%
s003 r120 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
	Risk weights	20%
s003 r120 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
	Risk weights	20%
s003 r120 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
	Risk weights	20%
s003 r120 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk, counterparty credit risk and free deliveries

s003 r120 c200	Risk weights	20%
s003 r120 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	20%
s003 r120 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	20%
	Use of external ratings	Rated exposure
s003 r120 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	20%
	Use of external ratings	Unrated exposure where a derived rating is used
s003 r130 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	35%
s003 r130 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	35%
s003 r130 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities

| s003 r130 c040 | Type of risk | Credit risk, counterparty credit risk and free deliveries |
| | Risk weights | 35% |

s003 r130 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	35%

s003 r130 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
	Risk weights	35%

s003 r130 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
	Risk weights	35%

s003 r130 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
	Risk weights	35%

s003 r130 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
	Risk weights	35%

| s003 r130 c200 | Metric | Exposure value, net of value adjustments and provisions [mi] |
| | Base | Exposures |

s003 r130 c200	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	35%
s003 r130 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	35%
s003 r130 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	35%
	Use of external ratings	Rated exposure
s003 r130 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	35%
	Use of external ratings	Unrated exposure where a derived rating is used
s003 r140 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	50%
s003 r140 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	50%
s003 r140 c040	Metric	Exposure net of value adjustments and provisions [mi]

s003 r140 c040	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	50%
s003 r140 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	50%
s003 r140 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
	Risk weights	50%
s003 r140 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
	Risk weights	50%
s003 r140 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
	Risk weights	50%
s003 r140 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk, counterparty credit risk and free deliveries

s003 r140 c190	Conversion factors for off-balance sheet items		100%
	Risk weights		50%
s003 r140 c200	Metric		Exposure value, net of value adjustments and provisions [mi]
	Base		Exposures
	Main category		Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach		Standardised Approach
	Exposure class		Exposures to regional governments or local authorities
	Type of risk		Credit risk, counterparty credit risk and free deliveries
	Risk weights		50%
s003 r140 c220	Metric		Risk weighted exposure amount [mi]
	Base		Exposures
	Main category		Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach		Standardised Approach
	Exposure class		Exposures to regional governments or local authorities
	Type of risk		Credit risk, counterparty credit risk and free deliveries
	Risk weights		50%
s003 r140 c230	Metric		Risk weighted exposure amount [mi]
	Base		Exposures
	Main category		Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach		Standardised Approach
	Exposure class		Exposures to regional governments or local authorities
	Type of risk		Credit risk, counterparty credit risk and free deliveries
	Risk weights		50%
	Use of external ratings		Rated exposure
s003 r140 c240	Metric		Risk weighted exposure amount [mi]
	Base		Exposures
	Main category		Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach		Standardised Approach
	Exposure class		Exposures to regional governments or local authorities
	Type of risk		Credit risk, counterparty credit risk and free deliveries
	Risk weights		50%
	Use of external ratings		Unrated exposure where a derived rating is used
s003 r150 c150	Metric		Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base		Exposures
	Main category		Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach		Standardised Approach
	Exposure class		Exposures to regional governments or local authorities
	Type of risk		Credit risk, counterparty credit risk and free deliveries
	Risk weights		70%
s003 r150 c160	Metric		Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base		Exposures
	Main category		Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach		Standardised Approach

s003 r150 c160	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
	Risk weights	70%
s003 r150 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
	Risk weights	70%
s003 r150 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
	Risk weights	70%
s003 r150 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
	Risk weights	70%
s003 r150 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	70%
s003 r150 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	70%
s003 r150 c230	Metric	Risk weighted exposure amount [mi]

s003 r150 c230	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	70%
	Use of external ratings	Rated exposure
s003 r150 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	70%
	Use of external ratings	Unrated exposure where a derived rating is used
s003 r160 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	75%
s003 r160 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	75%
s003 r160 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	75%
s003 r160 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	75%

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s003 r160 c160		
	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
	Risk weights	75%
s003 r160 c170		
	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
	Risk weights	75%
s003 r160 c180		
	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
	Risk weights	75%
s003 r160 c190		
	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
	Risk weights	75%
s003 r160 c200		
	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	75%
s003 r160 c220		
	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach

s003 r160 c220	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	75%

s003 r160 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	75%
	Use of external ratings	Rated exposure

s003 r160 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	75%
	Use of external ratings	Unrated exposure where a derived rating is used

s003 r170 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	100%

s003 r170 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	100%

s003 r170 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	100%

s003 r170 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment

s003 r170 c150	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	100%
s003 r170 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
	Risk weights	100%
s003 r170 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
	Risk weights	100%
s003 r170 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
	Risk weights	100%
s003 r170 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
	Risk weights	100%
s003 r170 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	100%

s003 r170 c220		
	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	100%
s003 r170 c230		
	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	100%
	Use of external ratings	Rated exposure
s003 r170 c240		
	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	100%
	Use of external ratings	Unrated exposure where a derived rating is used
s003 r180 c010		
	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	150%
s003 r180 c030		
	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	150%
s003 r180 c040		
	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk, counterparty credit risk and free deliveries

s003 r180 c040	Risk weights	150%

s003 r180 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	150%

s003 r180 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
	Risk weights	150%

s003 r180 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
	Risk weights	150%

s003 r180 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
	Risk weights	150%

s003 r180 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
	Risk weights	150%

s003 r180 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment

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s003 r180 c200	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	150%
s003 r180 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	150%
s003 r180 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	150%
	Use of external ratings	Rated exposure
s003 r180 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	150%
	Use of external ratings	Unrated exposure where a derived rating is used
s003 r190 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	250%
s003 r190 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	250%
s003 r190 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures

s003 r190 c040	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	250%
s003 r190 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	250%
s003 r190 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
	Risk weights	250%
s003 r190 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
	Risk weights	250%
s003 r190 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
	Risk weights	250%
s003 r190 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%

s003 r190 c190	Risk weights	250%

s003 r190 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	250%

s003 r190 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	250%

s003 r190 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	250%
	Use of external ratings	Rated exposure

s003 r190 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	250%
	Use of external ratings	Unrated exposure where a derived rating is used

s003 r200 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	1250%

s003 r200 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities

| s003 r200 c030 | Type of risk | Credit risk, counterparty credit risk and free deliveries |
| | Risk weights | 1250% |

s003 r200 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	1250%

s003 r200 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	1250%

s003 r200 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
	Risk weights	1250%

s003 r200 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
	Risk weights	1250%

s003 r200 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
	Risk weights	1250%

s003 r200 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment

s003 r200 c190	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
	Risk weights	1250%
s003 r200 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	1250%
s003 r200 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	1250%
s003 r200 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	1250%
	Use of external ratings	Rated exposure
s003 r200 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	1250%
	Use of external ratings	Unrated exposure where a derived rating is used
s003 r210 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	Risk weights other for CR SA
s003 r210 c030	Metric	Value adjustments and provision associated with the original exposure [mi]

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s003 r210 c030	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	Risk weights other for CR SA
s003 r210 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	Risk weights other for CR SA
s003 r210 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	Risk weights other for CR SA
s003 r210 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
	Risk weights	Risk weights other for CR SA
s003 r210 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
	Risk weights	Risk weights other for CR SA
s003 r210 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%

s003 r210 c180	Risk weights	Risk weights other for CR SA
s003 r210 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
	Risk weights	Risk weights other for CR SA
s003 r210 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	Risk weights other for CR SA
s003 r210 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	Risk weights other for CR SA
s003 r210 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	Risk weights other for CR SA
	Use of external ratings	Rated exposure
s003 r210 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	Risk weights other for CR SA
	Use of external ratings	Unrated exposure where a derived rating is used
s004 r010 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach

s004 r010 c010	Exposure class	Exposures to public sector entities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
s004 r010 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
s004 r010 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
s004 r010 c050	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
s004 r010 c060	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Credit derivatives - Substitution effect
s004 r010 c070	Metric	CRM substitution effects - Value of Financial collateral: simple method [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Financial collateral simple method
s004 r010 c080	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Funded credit protection other than financial collateral with substitution effect
s004 r010 c090	Metric	CRM substitution effects Outflows, net of value adjustments and provisions [mi]

s004 r010 c090	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques substitution effect
s004 r010 c100	Metric	CRM substitution effects Inflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
s004 r010 c110	Metric	Exposure after CRM substitution effects pre conversion factors, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
s004 r010 c120	Metric	CRM Volatility adjustment to the exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s004 r010 c130	Metric	CRM Financial collateral: adjusted value (Cvam) [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s004 r010 c140	Metric	CRM Volatility and maturity adjustments [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s004 r010 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach

| s004 r010 c150 | Exposure class | Exposures to public sector entities |
| | Type of risk | Credit risk, counterparty credit risk and free deliveries |

s004 r010 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%

s004 r010 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%

s004 r010 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%

s004 r010 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%

s004 r010 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Credit risk, counterparty credit risk and free deliveries

s004 r010 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Credit risk, counterparty credit risk and free deliveries

| s004 r010 c230 | Metric | Risk weighted exposure amount [mi] |

s004 r010 c230	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Use of external ratings	Rated exposure
s004 r010 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Use of external ratings	Unrated exposure where a derived rating is used
s004 r011 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
s004 r011 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
s004 r011 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
s004 r011 c050	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
s004 r011 c060	Metric	CRM substitution effects - Value of Credit derivatives [mi]

s004 r011 c060	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Credit derivatives - Substitution effect
s004 r011 c070	Metric	CRM substitution effects - Value of Financial collateral: simple method [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Financial collateral simple method
s004 r011 c080	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Funded credit protection other than financial collateral with substitution effect
s004 r011 c090	Metric	CRM substitution effects Outflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques substitution effect
s004 r011 c100	Metric	CRM substitution effects Inflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
s004 r011 c110	Metric	Exposure after CRM substitution effects pre conversion factors, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities

s004 r011 c110	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
s004 r011 c120	Metric	CRM Volatility adjustment to the exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s004 r011 c130	Metric	CRM Financial collateral: adjusted value (Cvam) [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s004 r011 c140	Metric	CRM Volatility and maturity adjustments [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s004 r011 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
s004 r011 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
s004 r011 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures

s004 r011 c170	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
s004 r011 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
s004 r011 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
s004 r011 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
s004 r011 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
s004 r012 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential

s004 r012 c010	Type of credit protection	Secured by mortgages on immovable property
s004 r012 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	Type of credit protection	Secured by mortgages on immovable property
s004 r012 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	Type of credit protection	Secured by mortgages on immovable property
s004 r012 c050	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
	Type of credit protection	Secured by mortgages on immovable property
s004 r012 c060	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	CRM Effects/Collateral	Credit derivatives - Substitution effect
	Type of credit protection	Secured by mortgages on immovable property
s004 r012 c070	Metric	CRM substitution effects - Value of Financial collateral: simple method [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	CRM Effects/Collateral	Financial collateral simple method

s004 r012 c070	Type of credit protection	Secured by mortgages on immovable property
s004 r012 c080	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	CRM Effects/Collateral	Funded credit protection other than financial collateral with substitution effect
	Type of credit protection	Secured by mortgages on immovable property
s004 r012 c090	Metric	CRM substitution effects Outflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	CRM Effects/Collateral	CRM techniques substitution effect
	Type of credit protection	Secured by mortgages on immovable property
s004 r012 c100	Metric	CRM substitution effects Inflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	Type of credit protection	Secured by mortgages on immovable property
s004 r012 c110	Metric	Exposure after CRM substitution effects pre conversion factors, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	Type of credit protection	Secured by mortgages on immovable property
s004 r012 c120	Metric	CRM Volatility adjustment to the exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)

s004 r012 c120	Type of credit protection	Secured by mortgages on immovable property

s004 r012 c130	Metric	CRM Financial collateral: adjusted value (Cvam) [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
	Type of credit protection	Secured by mortgages on immovable property

s004 r012 c140	Metric	CRM Volatility and maturity adjustments [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
	Type of credit protection	Secured by mortgages on immovable property

s004 r012 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	Type of credit protection	Secured by mortgages on immovable property

s004 r012 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	Conversion factors for off-balance sheet items	0%
	Type of credit protection	Secured by mortgages on immovable property

s004 r012 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential

s004 r012 c170	Conversion factors for off-balance sheet items	20%
	Type of credit protection	Secured by mortgages on immovable property
s004 r012 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	Conversion factors for off-balance sheet items	50%
	Type of credit protection	Secured by mortgages on immovable property
s004 r012 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	Conversion factors for off-balance sheet items	100%
	Type of credit protection	Secured by mortgages on immovable property
s004 r012 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	Type of credit protection	Secured by mortgages on immovable property
s004 r012 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	Type of credit protection	Secured by mortgages on immovable property
s004 r013 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Permanent partial use

s004 r013 c020	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Counterparty	Default funds
	Partial Use	Permanent partial use
s004 r013 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Permanent partial use
s004 r013 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Permanent partial use
s004 r013 c050	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
	Partial Use	Permanent partial use
s004 r013 c060	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Credit derivatives - Substitution effect
	Partial Use	Permanent partial use
s004 r013 c070	Metric	CRM substitution effects - Value of Financial collateral: simple method [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities

s004 r013 c070	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Financial collateral simple method
	Partial Use	Permanent partial use
s004 r013 c080	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Funded credit protection other than financial collateral with substitution effect
	Partial Use	Permanent partial use
s004 r013 c090	Metric	CRM substitution effects Outflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques substitution effect
	Partial Use	Permanent partial use
s004 r013 c100	Metric	CRM substitution effects Inflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Permanent partial use
s004 r013 c110	Metric	Exposure after CRM substitution effects pre conversion factors, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Permanent partial use
s004 r013 c120	Metric	CRM Volatility adjustment to the exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
	Partial Use	Permanent partial use
s004 r013 c130	Metric	CRM Financial collateral: adjusted value (Cvam) [mi]
	Base	Exposures

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s004 r013 c130	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
	Partial Use	Permanent partial use
s004 r013 c140	Metric	CRM Volatility and maturity adjustments [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
	Partial Use	Permanent partial use
s004 r013 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Permanent partial use
s004 r013 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
	Partial Use	Permanent partial use
s004 r013 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
	Partial Use	Permanent partial use
s004 r013 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Credit risk, counterparty credit risk and free deliveries

s004 r013 c180	Conversion factors for off-balance sheet items	50%
	Partial Use	Permanent partial use
s004 r013 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
	Partial Use	Permanent partial use
s004 r013 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Permanent partial use
s004 r013 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Permanent partial use
s004 r013 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Permanent partial use
	Use of external ratings	Rated exposure
s004 r013 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Permanent partial use
	Use of external ratings	Unrated exposure where a derived rating is used
s004 r014 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment

s004 r014 c010	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Temporally partial use
s004 r014 c020	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Counterparty	Default funds
	Partial Use	Temporally partial use
s004 r014 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Temporally partial use
s004 r014 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Temporally partial use
s004 r014 c050	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
	Partial Use	Temporally partial use
s004 r014 c060	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Credit derivatives - Substitution effect
	Partial Use	Temporally partial use
s004 r014 c070	Metric	CRM substitution effects - Value of Financial collateral: simple method [mi]

s004 r014 c070	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Financial collateral simple method
	Partial Use	Temporally partial use
s004 r014 c080	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Funded credit protection other than financial collateral with substitution effect
	Partial Use	Temporally partial use
s004 r014 c090	Metric	CRM substitution effects Outflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques substitution effect
	Partial Use	Temporally partial use
s004 r014 c100	Metric	CRM substitution effects Inflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Temporally partial use
s004 r014 c110	Metric	Exposure after CRM substitution effects pre conversion factors, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Temporally partial use
s004 r014 c120	Metric	CRM Volatility adjustment to the exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Credit risk, counterparty credit risk and free deliveries

s004 r014 c120	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
	Partial Use	Temporally partial use
s004 r014 c130	Metric	CRM Financial collateral: adjusted value (Cvam) [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
	Partial Use	Temporally partial use
s004 r014 c140	Metric	CRM Volatility and maturity adjustments [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
	Partial Use	Temporally partial use
s004 r014 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Temporally partial use
s004 r014 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
	Partial Use	Temporally partial use
s004 r014 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
	Partial Use	Temporally partial use
s004 r014 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures

s004 r014 c180	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
	Partial Use	Temporally partial use
s004 r014 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
	Partial Use	Temporally partial use
s004 r014 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Temporally partial use
s004 r014 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Temporally partial use
s004 r014 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Temporally partial use
	Use of external ratings	Rated exposure
s004 r014 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Temporally partial use

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s004 r014 c240	Use of external ratings	Unrated exposure where a derived rating is used
s004 r020 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Credit risk and free deliveries
s004 r020 c020	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Credit risk and free deliveries
	Counterparty	Default funds
s004 r020 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Credit risk and free deliveries
s004 r020 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Credit risk and free deliveries
s004 r020 c050	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Credit risk and free deliveries
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
s004 r020 c060	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Credit risk and free deliveries
	CRM Effects/Collateral	Credit derivatives - Substitution effect
s004 r020 c070	Metric	CRM substitution effects - Value of Financial collateral: simple method [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment

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s004 r020 c070
Approach	Standardised Approach
Exposure class	Exposures to public sector entities
Type of risk	Credit risk and free deliveries
CRM Effects/Collateral	Financial collateral simple method

s004 r020 c080
Metric	CRM substitution effects - Value of Other funded credit protection [mi]
Base	Exposures
Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Standardised Approach
Exposure class	Exposures to public sector entities
Type of risk	Credit risk and free deliveries
CRM Effects/Collateral	Funded credit protection other than financial collateral with substitution effect

s004 r020 c090
Metric	CRM substitution effects Outflows, net of value adjustments and provisions [mi]
Base	Exposures
Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Standardised Approach
Exposure class	Exposures to public sector entities
Type of risk	Credit risk and free deliveries
CRM Effects/Collateral	CRM techniques substitution effect

s004 r020 c100
Metric	CRM substitution effects Inflows, net of value adjustments and provisions [mi]
Base	Exposures
Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Standardised Approach
Exposure class	Exposures to public sector entities
Type of risk	Credit risk and free deliveries

s004 r020 c110
Metric	Exposure after CRM substitution effects pre conversion factors, net of value adjustments and provisions [mi]
Base	Exposures
Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Standardised Approach
Exposure class	Exposures to public sector entities
Type of risk	Credit risk and free deliveries

s004 r020 c120
Metric	CRM Volatility adjustment to the exposure [mi]
Base	Exposures
Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Standardised Approach
Exposure class	Exposures to public sector entities
Type of risk	Credit risk and free deliveries
CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)

s004 r020 c130
Metric	CRM Financial collateral: adjusted value (Cvam) [mi]
Base	Exposures
Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Standardised Approach
Exposure class	Exposures to public sector entities
Type of risk	Credit risk and free deliveries

s004 r020 c130	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s004 r020 c140	Metric	CRM Volatility and maturity adjustments [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s004 r020 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Credit risk and free deliveries
s004 r020 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Credit risk and free deliveries
s004 r020 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Credit risk and free deliveries
s004 r030 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Credit risk
s004 r030 c020	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Credit risk
	Counterparty	Default funds
s004 r030 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach

| s004 r030 c030 | Exposure class | Exposures to public sector entities |
| | Type of risk | Credit risk |

s004 r030 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Credit risk

s004 r030 c050	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Credit risk
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect

s004 r030 c060	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Credit risk
	CRM Effects/Collateral	Credit derivatives - Substitution effect

s004 r030 c070	Metric	CRM substitution effects - Value of Financial collateral: simple method [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Credit risk
	CRM Effects/Collateral	Financial collateral simple method

s004 r030 c080	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Credit risk
	CRM Effects/Collateral	Funded credit protection other than financial collateral with substitution effect

s004 r030 c090	Metric	CRM substitution effects Outflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Credit risk
	CRM Effects/Collateral	CRM techniques substitution effect

s004 r030 c100		
	Metric	CRM substitution effects Inflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Credit risk

s004 r030 c110		
	Metric	Exposure after CRM substitution effects pre conversion factors, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Credit risk

s004 r030 c120		
	Metric	CRM Volatility adjustment to the exposure [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Credit risk
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)

s004 r030 c130		
	Metric	CRM Financial collateral: adjusted value (Cvam) [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Credit risk
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)

s004 r030 c140		
	Metric	CRM Volatility and maturity adjustments [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Credit risk
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)

s004 r030 c150		
	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Credit risk

s004 r030 c160		
	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach

s004 r030 c160	Exposure class	Exposures to public sector entities
	Type of risk	Credit risk
	Conversion factors for off-balance sheet items	0%
s004 r030 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Credit risk
	Conversion factors for off-balance sheet items	20%
s004 r030 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Credit risk
	Conversion factors for off-balance sheet items	50%
s004 r030 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Credit risk
	Conversion factors for off-balance sheet items	100%
s004 r030 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Credit risk
s004 r030 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Credit risk
s004 r040 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Counterparty credit risk
s004 r040 c030	Metric	Value adjustments and provision associated with the original exposure [mi]

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s004 r040 c030	Base	Exposures	
	Main category	Securities financing transactions excluding Contractual Cross Product Netting	
	Approach	Standardised Approach	
	Exposure class	Exposures to public sector entities	
	Type of risk	Counterparty credit risk	
s004 r040 c040	Metric	Exposure net of value adjustments and provisions [mi]	
	Base	Exposures	
	Main category	Securities financing transactions excluding Contractual Cross Product Netting	
	Approach	Standardised Approach	
	Exposure class	Exposures to public sector entities	
	Type of risk	Counterparty credit risk	
s004 r040 c050	Metric	CRM substitution effects - Value of Guarantees [mi]	
	Base	Exposures	
	Main category	Securities financing transactions excluding Contractual Cross Product Netting	
	Approach	Standardised Approach	
	Exposure class	Exposures to public sector entities	
	Type of risk	Counterparty credit risk	
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect	
s004 r040 c060	Metric	CRM substitution effects - Value of Credit derivatives [mi]	
	Base	Exposures	
	Main category	Securities financing transactions excluding Contractual Cross Product Netting	
	Approach	Standardised Approach	
	Exposure class	Exposures to public sector entities	
	Type of risk	Counterparty credit risk	
	CRM Effects/Collateral	Credit derivatives - Substitution effect	
s004 r040 c070	Metric	CRM substitution effects - Value of Financial collateral: simple method [mi]	
	Base	Exposures	
	Main category	Securities financing transactions excluding Contractual Cross Product Netting	
	Approach	Standardised Approach	
	Exposure class	Exposures to public sector entities	
	Type of risk	Counterparty credit risk	
	CRM Effects/Collateral	Financial collateral simple method	
s004 r040 c080	Metric	CRM substitution effects - Value of Other funded credit protection [mi]	
	Base	Exposures	
	Main category	Securities financing transactions excluding Contractual Cross Product Netting	
	Approach	Standardised Approach	
	Exposure class	Exposures to public sector entities	
	Type of risk	Counterparty credit risk	
	CRM Effects/Collateral	Funded credit protection other than financial collateral with substitution effect	
s004 r040 c090	Metric	CRM substitution effects Outflows, net of value adjustments and provisions [mi]	
	Base	Exposures	
	Main category	Securities financing transactions excluding Contractual Cross Product Netting	
	Approach	Standardised Approach	

s004 r040 c090	Exposure class	Exposures to public sector entities
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	CRM techniques substitution effect
s004 r040 c100	Metric	CRM substitution effects Inflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Counterparty credit risk
s004 r040 c110	Metric	Exposure after CRM substitution effects pre conversion factors, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Counterparty credit risk
s004 r040 c120	Metric	CRM Volatility adjustment to the exposure [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s004 r040 c130	Metric	CRM Financial collateral: adjusted value (Cvam) [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s004 r040 c140	Metric	CRM Volatility and maturity adjustments [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s004 r040 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Counterparty credit risk
s004 r040 c200	Metric	Exposure value, net of value adjustments and provisions [mi]

s004 r040 c200		
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Counterparty credit risk
s004 r040 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Counterparty credit risk
s004 r050 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting - Centrally cleared through a compliant CCP
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Counterparty credit risk
s004 r050 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting - Centrally cleared through a compliant CCP
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Counterparty credit risk
s004 r060 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Counterparty credit risk
s004 r060 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Counterparty credit risk
s004 r060 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Counterparty credit risk
s004 r060 c050	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures

s004 r060 c050	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
s004 r060 c060	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Credit derivatives - Substitution effect
s004 r060 c070	Metric	CRM substitution effects - Value of Financial collateral: simple method [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Financial collateral simple method
s004 r060 c080	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Funded credit protection other than financial collateral with substitution effect
s004 r060 c090	Metric	CRM substitution effects Outflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	CRM techniques substitution effect
s004 r060 c100	Metric	CRM substitution effects Inflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Counterparty credit risk
s004 r060 c110	Metric	Exposure after CRM substitution effects pre conversion factors, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach

| s004 r060 c110 | Exposure class | Exposures to public sector entities |
| | Type of risk | Counterparty credit risk |

s004 r060 c120	Metric	CRM Volatility adjustment to the exposure [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)

s004 r060 c130	Metric	CRM Financial collateral: adjusted value (Cvam) [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)

s004 r060 c140	Metric	CRM Volatility and maturity adjustments [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)

s004 r060 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Counterparty credit risk

s004 r060 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Counterparty credit risk

s004 r060 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Counterparty credit risk

| s004 r060 c230 | Metric | Risk weighted exposure amount [mi] |
| | Base | Exposures |

s004 r060 c230	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Counterparty credit risk
	Use of external ratings	Rated exposure
s004 r060 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Counterparty credit risk
	Use of external ratings	Unrated exposure where a derived rating is used
s004 r070 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Derivatives excluding Contractual Cross Product Netting - Centrally cleared through a compliant CCP
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Counterparty credit risk
s004 r070 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Derivatives excluding Contractual Cross Product Netting - Centrally cleared through a compliant CCP
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Counterparty credit risk
s004 r070 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Derivatives excluding Contractual Cross Product Netting - Centrally cleared through a compliant CCP
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Counterparty credit risk
s004 r080 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Counterparty credit risk
s004 r080 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Counterparty credit risk
s004 r080 c040	Metric	Exposure net of value adjustments and provisions [mi]

s004 r080 c040	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Counterparty credit risk
s004 r080 c050	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
s004 r080 c060	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Credit derivatives - Substitution effect
s004 r080 c070	Metric	CRM substitution effects - Value of Financial collateral: simple method [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Financial collateral simple method
s004 r080 c080	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Funded credit protection other than financial collateral with substitution effect
s004 r080 c090	Metric	CRM substitution effects Outflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	CRM techniques substitution effect
s004 r080 c100	Metric	CRM substitution effects Inflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting

s004 r080 c100	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Counterparty credit risk
s004 r080 c110	Metric	Exposure after CRM substitution effects pre conversion factors, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Counterparty credit risk
s004 r080 c120	Metric	CRM Volatility adjustment to the exposure [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s004 r080 c130	Metric	CRM Financial collateral: adjusted value (Cvam) [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s004 r080 c140	Metric	CRM Volatility and maturity adjustments [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s004 r080 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Counterparty credit risk
s004 r080 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Counterparty credit risk
s004 r080 c220	Metric	Risk weighted exposure amount [mi]

s004 r080 c220	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Counterparty credit risk

s004 r080 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Counterparty credit risk
	Use of external ratings	Rated exposure

s004 r080 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Counterparty credit risk
	Use of external ratings	Unrated exposure where a derived rating is used

s004 r090 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	0%

s004 r090 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	0%

s004 r090 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	0%

s004 r090 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment

s004 r090 c150	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	0%

s004 r090 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
	Risk weights	0%

s004 r090 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
	Risk weights	0%

s004 r090 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
	Risk weights	0%

s004 r090 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
	Risk weights	0%

s004 r090 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	0%

s004 r090 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	0%

s004 r090 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	0%
	Use of external ratings	Rated exposure

s004 r090 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	0%
	Use of external ratings	Unrated exposure where a derived rating is used

s004 r100 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	2%

s004 r100 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	2%

s004 r100 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Credit risk, counterparty credit risk and free deliveries

s004 r100 c040	Risk weights	2%
s004 r100 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	2%
s004 r100 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
	Risk weights	2%
s004 r100 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
	Risk weights	2%
s004 r100 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
	Risk weights	2%
s004 r100 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
	Risk weights	2%
s004 r100 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment

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s004 r100 c200	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	2%
s004 r100 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	2%
s004 r100 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	2%
	Use of external ratings	Rated exposure
s004 r100 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	2%
	Use of external ratings	Unrated exposure where a derived rating is used
s004 r110 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	10%
s004 r110 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	10%
s004 r110 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures

s004 r110 c040	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	10%
s004 r110 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	10%
s004 r110 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
	Risk weights	10%
s004 r110 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
	Risk weights	10%
s004 r110 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
	Risk weights	10%
s004 r110 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%

s004 r110 c190	Risk weights	10%
s004 r110 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	10%
s004 r110 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	10%
s004 r110 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	10%
	Use of external ratings	Rated exposure
s004 r110 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	10%
	Use of external ratings	Unrated exposure where a derived rating is used
s004 r120 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	20%
s004 r120 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities

s004 r120 c030	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	20%
s004 r120 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	20%
s004 r120 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	20%
s004 r120 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
	Risk weights	20%
s004 r120 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
	Risk weights	20%
s004 r120 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
	Risk weights	20%
s004 r120 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment

s004 r120 c190	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
	Risk weights	20%
s004 r120 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	20%
s004 r120 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	20%
s004 r120 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	20%
	Use of external ratings	Rated exposure
s004 r120 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	20%
	Use of external ratings	Unrated exposure where a derived rating is used
s004 r130 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	35%
s004 r130 c030	Metric	Value adjustments and provision associated with the original exposure [mi]

s004 r130 c030	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	35%
s004 r130 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	35%
s004 r130 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	35%
s004 r130 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
	Risk weights	35%
s004 r130 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
	Risk weights	35%
s004 r130 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%

s004 r130 c180	Risk weights	35%
s004 r130 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
	Risk weights	35%
s004 r130 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	35%
s004 r130 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	35%
s004 r130 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	35%
	Use of external ratings	Rated exposure
s004 r130 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	35%
	Use of external ratings	Unrated exposure where a derived rating is used
s004 r140 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach

s004 r140 c010	Exposure class	Exposures to public sector entities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	50%

s004 r140 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	50%

s004 r140 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	50%

s004 r140 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	50%

s004 r140 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
	Risk weights	50%

s004 r140 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
	Risk weights	50%

s004 r140 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment

s004 r140 c180	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
	Risk weights	50%
s004 r140 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
	Risk weights	50%
s004 r140 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	50%
s004 r140 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	50%
s004 r140 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	50%
	Use of external ratings	Rated exposure
s004 r140 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	50%
	Use of external ratings	Unrated exposure where a derived rating is used

s004 r150 c150		
	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	70%
s004 r150 c160		
	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
	Risk weights	70%
s004 r150 c170		
	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
	Risk weights	70%
s004 r150 c180		
	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
	Risk weights	70%
s004 r150 c190		
	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
	Risk weights	70%
s004 r150 c200		
	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach

s004 r150 c200		
	Exposure class	Exposures to public sector entities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	70%

s004 r150 c220		
	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	70%

s004 r150 c230		
	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	70%
	Use of external ratings	Rated exposure

s004 r150 c240		
	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	70%
	Use of external ratings	Unrated exposure where a derived rating is used

s004 r160 c010		
	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	75%

s004 r160 c030		
	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	75%

s004 r160 c040		
	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment

s004 r160 c040	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	75%
s004 r160 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	75%
s004 r160 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
	Risk weights	75%
s004 r160 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
	Risk weights	75%
s004 r160 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
	Risk weights	75%
s004 r160 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
	Risk weights	75%

s004 r160 c200

Metric	Exposure value, net of value adjustments and provisions [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Standardised Approach
Exposure class	Exposures to public sector entities
Type of risk	Credit risk, counterparty credit risk and free deliveries
Risk weights	75%

s004 r160 c220

Metric	Risk weighted exposure amount [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Standardised Approach
Exposure class	Exposures to public sector entities
Type of risk	Credit risk, counterparty credit risk and free deliveries
Risk weights	75%

s004 r160 c230

Metric	Risk weighted exposure amount [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Standardised Approach
Exposure class	Exposures to public sector entities
Type of risk	Credit risk, counterparty credit risk and free deliveries
Risk weights	75%
Use of external ratings	Rated exposure

s004 r160 c240

Metric	Risk weighted exposure amount [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Standardised Approach
Exposure class	Exposures to public sector entities
Type of risk	Credit risk, counterparty credit risk and free deliveries
Risk weights	75%
Use of external ratings	Unrated exposure where a derived rating is used

s004 r170 c010

Metric	Original exposure pre conversion factors [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Standardised Approach
Exposure class	Exposures to public sector entities
Type of risk	Credit risk, counterparty credit risk and free deliveries
Risk weights	100%

s004 r170 c030

Metric	Value adjustments and provision associated with the original exposure [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Standardised Approach
Exposure class	Exposures to public sector entities
Type of risk	Credit risk, counterparty credit risk and free deliveries

s004 r170 c030	Risk weights	100%

s004 r170 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	100%

s004 r170 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	100%

s004 r170 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
	Risk weights	100%

s004 r170 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
	Risk weights	100%

s004 r170 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
	Risk weights	100%

s004 r170 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach

s004 r170 c190	Exposure class	Exposures to public sector entities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
	Risk weights	100%
s004 r170 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	100%
s004 r170 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	100%
s004 r170 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	100%
	Use of external ratings	Rated exposure
s004 r170 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	100%
	Use of external ratings	Unrated exposure where a derived rating is used
s004 r180 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	150%
s004 r180 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures

s004 r180 c030	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	150%
s004 r180 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	150%
s004 r180 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	150%
s004 r180 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
	Risk weights	150%
s004 r180 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
	Risk weights	150%
s004 r180 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
	Risk weights	150%

s004 r180 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
	Risk weights	150%
s004 r180 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	150%
s004 r180 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	150%
s004 r180 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	150%
	Use of external ratings	Rated exposure
s004 r180 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	150%
	Use of external ratings	Unrated exposure where a derived rating is used
s004 r190 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities

| s004 r190 c010 | Type of risk | Credit risk, counterparty credit risk and free deliveries |
| | Risk weights | 250% |

s004 r190 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	250%

s004 r190 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	250%

s004 r190 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	250%

s004 r190 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
	Risk weights	250%

s004 r190 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
	Risk weights	250%

s004 r190 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach

s004 r190 c180	Exposure class	Exposures to public sector entities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
	Risk weights	250%
s004 r190 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
	Risk weights	250%
s004 r190 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	250%
s004 r190 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	250%
s004 r190 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	250%
	Use of external ratings	Rated exposure
s004 r190 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	250%
	Use of external ratings	Unrated exposure where a derived rating is used
s004 r200 c010	Metric	Original exposure pre conversion factors [mi]

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s004 r200 c010	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	1250%
s004 r200 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	1250%
s004 r200 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	1250%
s004 r200 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	1250%
s004 r200 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
	Risk weights	1250%
s004 r200 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
	Risk weights	1250%

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s004 r200 c180

Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Standardised Approach
Exposure class	Exposures to public sector entities
Type of risk	Credit risk, counterparty credit risk and free deliveries
Conversion factors for off-balance sheet items	50%
Risk weights	1250%

s004 r200 c190

Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Standardised Approach
Exposure class	Exposures to public sector entities
Type of risk	Credit risk, counterparty credit risk and free deliveries
Conversion factors for off-balance sheet items	100%
Risk weights	1250%

s004 r200 c200

Metric	Exposure value, net of value adjustments and provisions [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Standardised Approach
Exposure class	Exposures to public sector entities
Type of risk	Credit risk, counterparty credit risk and free deliveries
Risk weights	1250%

s004 r200 c220

Metric	Risk weighted exposure amount [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Standardised Approach
Exposure class	Exposures to public sector entities
Type of risk	Credit risk, counterparty credit risk and free deliveries
Risk weights	1250%

s004 r200 c230

Metric	Risk weighted exposure amount [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Standardised Approach
Exposure class	Exposures to public sector entities
Type of risk	Credit risk, counterparty credit risk and free deliveries
Risk weights	1250%
Use of external ratings	Rated exposure

s004 r200 c240

Metric	Risk weighted exposure amount [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Standardised Approach
Exposure class	Exposures to public sector entities

s004 r200 c240	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	1250%
	Use of external ratings	Unrated exposure where a derived rating is used

s004 r210 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	Risk weights other for CR SA

s004 r210 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	Risk weights other for CR SA

s004 r210 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	Risk weights other for CR SA

s004 r210 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	Risk weights other for CR SA

s004 r210 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
	Risk weights	Risk weights other for CR SA

s004 r210 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach

s004 r210 c170	Exposure class	Exposures to public sector entities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
	Risk weights	Risk weights other for CR SA
s004 r210 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
	Risk weights	Risk weights other for CR SA
s004 r210 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
	Risk weights	Risk weights other for CR SA
s004 r210 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	Risk weights other for CR SA
s004 r210 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	Risk weights other for CR SA
s004 r210 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	Risk weights other for CR SA
	Use of external ratings	Rated exposure
s004 r210 c240	Metric	Risk weighted exposure amount [mi]

s004 r210 c240	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	Risk weights other for CR SA
	Use of external ratings	Unrated exposure where a derived rating is used
s005 r010 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
s005 r010 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
s005 r010 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
s005 r010 c050	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
s005 r010 c060	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Credit derivatives - Substitution effect
s005 r010 c070	Metric	CRM substitution effects - Value of Financial collateral: simple method [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach

s005 r010 c070	Exposure class	Exposures to multilateral development banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Financial collateral simple method

s005 r010 c080	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Funded credit protection other than financial collateral with substitution effect

s005 r010 c090	Metric	CRM substitution effects Outflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques substitution effect

s005 r010 c100	Metric	CRM substitution effects Inflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries

s005 r010 c110	Metric	Exposure after CRM substitution effects pre conversion factors, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries

s005 r010 c120	Metric	CRM Volatility adjustment to the exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)

s005 r010 c130	Metric	CRM Financial collateral: adjusted value (Cvam) [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)

s005 r010 c140	Metric	CRM Volatility and maturity adjustments [mi]	
	Base	Exposures	
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment	
	Approach	Standardised Approach	
	Exposure class	Exposures to multilateral development banks	
	Type of risk	Credit risk, counterparty credit risk and free deliveries	
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)	
s005 r010 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]	
	Base	Exposures	
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment	
	Approach	Standardised Approach	
	Exposure class	Exposures to multilateral development banks	
	Type of risk	Credit risk, counterparty credit risk and free deliveries	
s005 r010 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]	
	Base	Exposures	
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment	
	Approach	Standardised Approach	
	Exposure class	Exposures to multilateral development banks	
	Type of risk	Credit risk, counterparty credit risk and free deliveries	
	Conversion factors for off-balance sheet items	0%	
s005 r010 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]	
	Base	Exposures	
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment	
	Approach	Standardised Approach	
	Exposure class	Exposures to multilateral development banks	
	Type of risk	Credit risk, counterparty credit risk and free deliveries	
	Conversion factors for off-balance sheet items	20%	
s005 r010 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]	
	Base	Exposures	
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment	
	Approach	Standardised Approach	
	Exposure class	Exposures to multilateral development banks	
	Type of risk	Credit risk, counterparty credit risk and free deliveries	
	Conversion factors for off-balance sheet items	50%	
s005 r010 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]	
	Base	Exposures	
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment	
	Approach	Standardised Approach	
	Exposure class	Exposures to multilateral development banks	
	Type of risk	Credit risk, counterparty credit risk and free deliveries	
	Conversion factors for off-balance sheet items	100%	
s005 r010 c200	Metric	Exposure value, net of value adjustments and provisions [mi]	
	Base	Exposures	

s005 r010 c200	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
s005 r010 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
s005 r010 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Use of external ratings	Rated exposure
s005 r010 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Use of external ratings	Unrated exposure where a derived rating is used
s005 r011 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
s005 r011 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
s005 r011 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks

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s005 r011 c040	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
s005 r011 c050	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
s005 r011 c060	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Credit derivatives - Substitution effect
s005 r011 c070	Metric	CRM substitution effects - Value of Financial collateral: simple method [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Financial collateral simple method
s005 r011 c080	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Funded credit protection other than financial collateral with substitution effect
s005 r011 c090	Metric	CRM substitution effects Outflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques substitution effect
s005 r011 c100	Metric	CRM substitution effects Inflows, net of value adjustments and provisions [mi]

COREP

s005 r011 c100	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
s005 r011 c110	Metric	Exposure after CRM substitution effects pre conversion factors, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
s005 r011 c120	Metric	CRM Volatility adjustment to the exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s005 r011 c130	Metric	CRM Financial collateral: adjusted value (Cvam) [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s005 r011 c140	Metric	CRM Volatility and maturity adjustments [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s005 r011 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Counterparty sector	SME

s005 r011 c150	Type of risk	Credit risk, counterparty credit risk and free deliveries
s005 r011 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
s005 r011 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
s005 r011 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
s005 r011 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
s005 r011 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
s005 r011 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment

s005 r011 c220	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
s005 r012 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	Type of credit protection	Secured by mortgages on immovable property
s005 r012 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	Type of credit protection	Secured by mortgages on immovable property
s005 r012 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	Type of credit protection	Secured by mortgages on immovable property
s005 r012 c050	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
	Type of credit protection	Secured by mortgages on immovable property
s005 r012 c060	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Credit risk

s005 r012 c060	Collateral/Guarantee	Real estate. Residential
	CRM Effects/Collateral	Credit derivatives - Substitution effect
	Type of credit protection	Secured by mortgages on immovable property
s005 r012 c070	Metric	CRM substitution effects - Value of Financial collateral: simple method [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	CRM Effects/Collateral	Financial collateral simple method
	Type of credit protection	Secured by mortgages on immovable property
s005 r012 c080	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	CRM Effects/Collateral	Funded credit protection other than financial collateral with substitution effect
	Type of credit protection	Secured by mortgages on immovable property
s005 r012 c090	Metric	CRM substitution effects Outflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	CRM Effects/Collateral	CRM techniques substitution effect
	Type of credit protection	Secured by mortgages on immovable property
s005 r012 c100	Metric	CRM substitution effects Inflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	Type of credit protection	Secured by mortgages on immovable property
s005 r012 c110	Metric	Exposure after CRM substitution effects pre conversion factors, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks

s005 r012 c110	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	Type of credit protection	Secured by mortgages on immovable property
s005 r012 c120	Metric	CRM Volatility adjustment to the exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
	Type of credit protection	Secured by mortgages on immovable property
s005 r012 c130	Metric	CRM Financial collateral: adjusted value (Cvam) [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
	Type of credit protection	Secured by mortgages on immovable property
s005 r012 c140	Metric	CRM Volatility and maturity adjustments [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
	Type of credit protection	Secured by mortgages on immovable property
s005 r012 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	Type of credit protection	Secured by mortgages on immovable property
s005 r012 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks

s005 r012 c160	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	Conversion factors for off-balance sheet items	0%
	Type of credit protection	Secured by mortgages on immovable property
s005 r012 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	Conversion factors for off-balance sheet items	20%
	Type of credit protection	Secured by mortgages on immovable property
s005 r012 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	Conversion factors for off-balance sheet items	50%
	Type of credit protection	Secured by mortgages on immovable property
s005 r012 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	Conversion factors for off-balance sheet items	100%
	Type of credit protection	Secured by mortgages on immovable property
s005 r012 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	Type of credit protection	Secured by mortgages on immovable property
s005 r012 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach

s005 r012 c220	Exposure class	Exposures to multilateral development banks
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	Type of credit protection	Secured by mortgages on immovable property

s005 r013 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Permanent partial use

s005 r013 c020	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Counterparty	Default funds
	Partial Use	Permanent partial use

s005 r013 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Permanent partial use

s005 r013 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Permanent partial use

s005 r013 c050	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
	Partial Use	Permanent partial use

s005 r013 c060	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures

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s005 r013 c060	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Credit derivatives - Substitution effect
	Partial Use	Permanent partial use
s005 r013 c070	Metric	CRM substitution effects - Value of Financial collateral: simple method [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Financial collateral simple method
	Partial Use	Permanent partial use
s005 r013 c080	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Funded credit protection other than financial collateral with substitution effect
	Partial Use	Permanent partial use
s005 r013 c090	Metric	CRM substitution effects Outflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques substitution effect
	Partial Use	Permanent partial use
s005 r013 c100	Metric	CRM substitution effects Inflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Permanent partial use
s005 r013 c110	Metric	Exposure after CRM substitution effects pre conversion factors, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries

s005 r013 c110	Partial Use	Permanent partial use
s005 r013 c120	Metric	CRM Volatility adjustment to the exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
	Partial Use	Permanent partial use
s005 r013 c130	Metric	CRM Financial collateral: adjusted value (Cvam) [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
	Partial Use	Permanent partial use
s005 r013 c140	Metric	CRM Volatility and maturity adjustments [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
	Partial Use	Permanent partial use
s005 r013 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Permanent partial use
s005 r013 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
	Partial Use	Permanent partial use
s005 r013 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment

s005 r013 c170	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
	Partial Use	Permanent partial use
s005 r013 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
	Partial Use	Permanent partial use
s005 r013 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
	Partial Use	Permanent partial use
s005 r013 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Permanent partial use
s005 r013 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Permanent partial use
s005 r013 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Permanent partial use
	Use of external ratings	Rated exposure

s005 r013 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Permanent partial use
	Use of external ratings	Unrated exposure where a derived rating is used
s005 r014 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Temporally partial use
s005 r014 c020	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Counterparty	Default funds
	Partial Use	Temporally partial use
s005 r014 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Temporally partial use
s005 r014 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Temporally partial use
s005 r014 c050	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries

| s005 r014 c050 | CRM Effects/Collateral | Guarantees other than credit derivatives - Substitution effect |
| | Partial Use | Temporally partial use |

s005 r014 c060	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Credit derivatives - Substitution effect
	Partial Use	Temporally partial use

s005 r014 c070	Metric	CRM substitution effects - Value of Financial collateral: simple method [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Financial collateral simple method
	Partial Use	Temporally partial use

s005 r014 c080	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Funded credit protection other than financial collateral with substitution effect
	Partial Use	Temporally partial use

s005 r014 c090	Metric	CRM substitution effects Outflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques substitution effect
	Partial Use	Temporally partial use

s005 r014 c100	Metric	CRM substitution effects Inflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Temporally partial use

| s005 r014 c110 | Metric | Exposure after CRM substitution effects pre conversion factors, net of value adjustments and provisions [mi] |
| | Base | Exposures |

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s005 r014 c110	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Temporally partial use
s005 r014 c120	Metric	CRM Volatility adjustment to the exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
	Partial Use	Temporally partial use
s005 r014 c130	Metric	CRM Financial collateral: adjusted value (Cvam) [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
	Partial Use	Temporally partial use
s005 r014 c140	Metric	CRM Volatility and maturity adjustments [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
	Partial Use	Temporally partial use
s005 r014 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Temporally partial use
s005 r014 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%

s005 r014 c160	Partial Use	Temporally partial use

s005 r014 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
	Partial Use	Temporally partial use

s005 r014 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
	Partial Use	Temporally partial use

s005 r014 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
	Partial Use	Temporally partial use

s005 r014 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Temporally partial use

s005 r014 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Temporally partial use

s005 r014 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach

s005 r014 c230	Exposure class	Exposures to multilateral development banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Temporally partial use
	Use of external ratings	Rated exposure
s005 r014 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Temporally partial use
	Use of external ratings	Unrated exposure where a derived rating is used
s005 r020 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Credit risk and free deliveries
s005 r020 c020	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Credit risk and free deliveries
	Counterparty	Default funds
s005 r020 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Credit risk and free deliveries
s005 r020 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Credit risk and free deliveries
s005 r020 c050	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Credit risk and free deliveries

s005 r020 c050	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
s005 r020 c060	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Credit risk and free deliveries
	CRM Effects/Collateral	Credit derivatives - Substitution effect
s005 r020 c070	Metric	CRM substitution effects - Value of Financial collateral: simple method [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Credit risk and free deliveries
	CRM Effects/Collateral	Financial collateral simple method
s005 r020 c080	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Credit risk and free deliveries
	CRM Effects/Collateral	Funded credit protection other than financial collateral with substitution effect
s005 r020 c090	Metric	CRM substitution effects Outflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques substitution effect
s005 r020 c100	Metric	CRM substitution effects Inflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Credit risk and free deliveries
s005 r020 c110	Metric	Exposure after CRM substitution effects pre conversion factors, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Credit risk and free deliveries
s005 r020 c120	Metric	CRM Volatility adjustment to the exposure [mi]
	Base	Exposures

s005 r020 c120	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s005 r020 c130	Metric	CRM Financial collateral: adjusted value (Cvam) [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s005 r020 c140	Metric	CRM Volatility and maturity adjustments [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s005 r020 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Credit risk and free deliveries
s005 r020 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Credit risk and free deliveries
s005 r020 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Credit risk and free deliveries
s005 r030 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Credit risk

s005 r030 c020	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Credit risk
	Counterparty	Default funds
s005 r030 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Credit risk
s005 r030 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Credit risk
s005 r030 c050	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Credit risk
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
s005 r030 c060	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Credit risk
	CRM Effects/Collateral	Credit derivatives - Substitution effect
s005 r030 c070	Metric	CRM substitution effects - Value of Financial collateral: simple method [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Credit risk
	CRM Effects/Collateral	Financial collateral simple method
s005 r030 c080	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment

s005 r030 c080	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Credit risk
	CRM Effects/Collateral	Funded credit protection other than financial collateral with substitution effect
s005 r030 c090	Metric	CRM substitution effects Outflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Credit risk
	CRM Effects/Collateral	CRM techniques substitution effect
s005 r030 c100	Metric	CRM substitution effects Inflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Credit risk
s005 r030 c110	Metric	Exposure after CRM substitution effects pre conversion factors, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Credit risk
s005 r030 c120	Metric	CRM Volatility adjustment to the exposure [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Credit risk
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s005 r030 c130	Metric	CRM Financial collateral: adjusted value (Cvam) [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Credit risk
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s005 r030 c140	Metric	CRM Volatility and maturity adjustments [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Credit risk

s005 r030 c140	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s005 r030 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Credit risk
s005 r030 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Credit risk
	Conversion factors for off-balance sheet items	0%
s005 r030 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Credit risk
	Conversion factors for off-balance sheet items	20%
s005 r030 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Credit risk
	Conversion factors for off-balance sheet items	50%
s005 r030 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Credit risk
	Conversion factors for off-balance sheet items	100%
s005 r030 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Credit risk
s005 r030 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures

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s005 r030 c220	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Credit risk
s005 r040 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Counterparty credit risk
s005 r040 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Counterparty credit risk
s005 r040 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Counterparty credit risk
s005 r040 c050	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
s005 r040 c060	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Credit derivatives - Substitution effect
s005 r040 c070	Metric	CRM substitution effects - Value of Financial collateral: simple method [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Financial collateral simple method

s005 r040 c080	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Funded credit protection other than financial collateral with substitution effect
s005 r040 c090	Metric	CRM substitution effects Outflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	CRM techniques substitution effect
s005 r040 c100	Metric	CRM substitution effects Inflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Counterparty credit risk
s005 r040 c110	Metric	Exposure after CRM substitution effects pre conversion factors, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Counterparty credit risk
s005 r040 c120	Metric	CRM Volatility adjustment to the exposure [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s005 r040 c130	Metric	CRM Financial collateral: adjusted value (Cvam) [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s005 r040 c140	Metric	CRM Volatility and maturity adjustments [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting

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s005 r040 c140
Approach	Standardised Approach
Exposure class	Exposures to multilateral development banks
Type of risk	Counterparty credit risk
CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)

s005 r040 c150
Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
Base	Exposures
Main category	Securities financing transactions excluding Contractual Cross Product Netting
Approach	Standardised Approach
Exposure class	Exposures to multilateral development banks
Type of risk	Counterparty credit risk

s005 r040 c200
Metric	Exposure value, net of value adjustments and provisions [mi]
Base	Exposures
Main category	Securities financing transactions excluding Contractual Cross Product Netting
Approach	Standardised Approach
Exposure class	Exposures to multilateral development banks
Type of risk	Counterparty credit risk

s005 r040 c220
Metric	Risk weighted exposure amount [mi]
Base	Exposures
Main category	Securities financing transactions excluding Contractual Cross Product Netting
Approach	Standardised Approach
Exposure class	Exposures to multilateral development banks
Type of risk	Counterparty credit risk

s005 r050 c010
Metric	Original exposure pre conversion factors [mi]
Base	Exposures
Main category	Securities financing transactions excluding Contractual Cross Product Netting - Centrally cleared through a compliant CCP
Approach	Standardised Approach
Exposure class	Exposures to multilateral development banks
Type of risk	Counterparty credit risk

s005 r050 c030
Metric	Value adjustments and provision associated with the original exposure [mi]
Base	Exposures
Main category	Securities financing transactions excluding Contractual Cross Product Netting - Centrally cleared through a compliant CCP
Approach	Standardised Approach
Exposure class	Exposures to multilateral development banks
Type of risk	Counterparty credit risk

s005 r060 c010
Metric	Original exposure pre conversion factors [mi]
Base	Exposures
Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
Approach	Standardised Approach
Exposure class	Exposures to multilateral development banks
Type of risk	Counterparty credit risk

s005 r060 c030
Metric	Value adjustments and provision associated with the original exposure [mi]
Base	Exposures
Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting

s005 r060 c030

Approach	Standardised Approach
Exposure class	Exposures to multilateral development banks
Type of risk	Counterparty credit risk

s005 r060 c040

Metric	Exposure net of value adjustments and provisions [mi]
Base	Exposures
Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
Approach	Standardised Approach
Exposure class	Exposures to multilateral development banks
Type of risk	Counterparty credit risk

s005 r060 c050

Metric	CRM substitution effects - Value of Guarantees [mi]
Base	Exposures
Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
Approach	Standardised Approach
Exposure class	Exposures to multilateral development banks
Type of risk	Counterparty credit risk
CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect

s005 r060 c060

Metric	CRM substitution effects - Value of Credit derivatives [mi]
Base	Exposures
Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
Approach	Standardised Approach
Exposure class	Exposures to multilateral development banks
Type of risk	Counterparty credit risk
CRM Effects/Collateral	Credit derivatives - Substitution effect

s005 r060 c070

Metric	CRM substitution effects - Value of Financial collateral: simple method [mi]
Base	Exposures
Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
Approach	Standardised Approach
Exposure class	Exposures to multilateral development banks
Type of risk	Counterparty credit risk
CRM Effects/Collateral	Financial collateral simple method

s005 r060 c080

Metric	CRM substitution effects - Value of Other funded credit protection [mi]
Base	Exposures
Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
Approach	Standardised Approach
Exposure class	Exposures to multilateral development banks
Type of risk	Counterparty credit risk
CRM Effects/Collateral	Funded credit protection other than financial collateral with substitution effect

s005 r060 c090

Metric	CRM substitution effects Outflows, net of value adjustments and provisions [mi]
Base	Exposures
Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
Approach	Standardised Approach
Exposure class	Exposures to multilateral development banks
Type of risk	Counterparty credit risk

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s005 r060 c090	CRM Effects/Collateral	CRM techniques substitution effect
s005 r060 c100	Metric	CRM substitution effects Inflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Counterparty credit risk
s005 r060 c110	Metric	Exposure after CRM substitution effects pre conversion factors, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Counterparty credit risk
s005 r060 c120	Metric	CRM Volatility adjustment to the exposure [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s005 r060 c130	Metric	CRM Financial collateral: adjusted value (Cvam) [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s005 r060 c140	Metric	CRM Volatility and maturity adjustments [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s005 r060 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Counterparty credit risk
s005 r060 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting

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s005 r060 c200	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Counterparty credit risk
s005 r060 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Counterparty credit risk
s005 r060 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Counterparty credit risk
	Use of external ratings	Rated exposure
s005 r060 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Counterparty credit risk
	Use of external ratings	Unrated exposure where a derived rating is used
s005 r070 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Derivatives excluding Contractual Cross Product Netting - Centrally cleared through a compliant CCP
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Counterparty credit risk
s005 r070 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Derivatives excluding Contractual Cross Product Netting - Centrally cleared through a compliant CCP
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Counterparty credit risk
s005 r070 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Derivatives excluding Contractual Cross Product Netting - Centrally cleared through a compliant CCP
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Counterparty credit risk
s005 r080 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures

s005 r080 c010	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Counterparty credit risk
s005 r080 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Counterparty credit risk
s005 r080 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Counterparty credit risk
s005 r080 c050	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
s005 r080 c060	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Credit derivatives - Substitution effect
s005 r080 c070	Metric	CRM substitution effects - Value of Financial collateral: simple method [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Financial collateral simple method
s005 r080 c080	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Counterparty credit risk

s005 r080 c080	CRM Effects/Collateral	Funded credit protection other than financial collateral with substitution effect
s005 r080 c090	Metric	CRM substitution effects Outflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	CRM techniques substitution effect
s005 r080 c100	Metric	CRM substitution effects Inflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Counterparty credit risk
s005 r080 c110	Metric	Exposure after CRM substitution effects pre conversion factors, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Counterparty credit risk
s005 r080 c120	Metric	CRM Volatility adjustment to the exposure [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s005 r080 c130	Metric	CRM Financial collateral: adjusted value (Cvam) [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s005 r080 c140	Metric	CRM Volatility and maturity adjustments [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s005 r080 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures

s005 r080 c150	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Counterparty credit risk
s005 r080 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Counterparty credit risk
s005 r080 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Counterparty credit risk
s005 r080 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Counterparty credit risk
	Use of external ratings	Rated exposure
s005 r080 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Counterparty credit risk
	Use of external ratings	Unrated exposure where a derived rating is used
s005 r090 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	0%
s005 r090 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries

s005 r090 c030	Risk weights	0%

s005 r090 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	0%

s005 r090 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	0%

s005 r090 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
	Risk weights	0%

s005 r090 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
	Risk weights	0%

s005 r090 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
	Risk weights	0%

s005 r090 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach

s005 r090 c190	Exposure class	Exposures to multilateral development banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
	Risk weights	0%
s005 r090 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	0%
s005 r090 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	0%
s005 r090 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	0%
	Use of external ratings	Rated exposure
s005 r090 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	0%
	Use of external ratings	Unrated exposure where a derived rating is used
s005 r100 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	2%
s005 r100 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures

s005 r100 c030	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	2%
s005 r100 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	2%
s005 r100 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	2%
s005 r100 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
	Risk weights	2%
s005 r100 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
	Risk weights	2%
s005 r100 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
	Risk weights	2%

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s005 r100 c190

Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Standardised Approach
Exposure class	Exposures to multilateral development banks
Type of risk	Credit risk, counterparty credit risk and free deliveries
Conversion factors for off-balance sheet items	100%
Risk weights	2%

s005 r100 c200

Metric	Exposure value, net of value adjustments and provisions [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Standardised Approach
Exposure class	Exposures to multilateral development banks
Type of risk	Credit risk, counterparty credit risk and free deliveries
Risk weights	2%

s005 r100 c220

Metric	Risk weighted exposure amount [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Standardised Approach
Exposure class	Exposures to multilateral development banks
Type of risk	Credit risk, counterparty credit risk and free deliveries
Risk weights	2%

s005 r100 c230

Metric	Risk weighted exposure amount [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Standardised Approach
Exposure class	Exposures to multilateral development banks
Type of risk	Credit risk, counterparty credit risk and free deliveries
Risk weights	2%
Use of external ratings	Rated exposure

s005 r100 c240

Metric	Risk weighted exposure amount [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Standardised Approach
Exposure class	Exposures to multilateral development banks
Type of risk	Credit risk, counterparty credit risk and free deliveries
Risk weights	2%
Use of external ratings	Unrated exposure where a derived rating is used

s005 r110 c010

Metric	Original exposure pre conversion factors [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Standardised Approach
Exposure class	Exposures to multilateral development banks

| s005 r110 c010 | Type of risk | Credit risk, counterparty credit risk and free deliveries |
| | Risk weights | 10% |

s005 r110 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	10%

s005 r110 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	10%

s005 r110 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	10%

s005 r110 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
	Risk weights	10%

s005 r110 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
	Risk weights	10%

s005 r110 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach

s005 r110 c180	Exposure class	Exposures to multilateral development banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
	Risk weights	10%
s005 r110 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
	Risk weights	10%
s005 r110 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	10%
s005 r110 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	10%
s005 r110 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	10%
	Use of external ratings	Rated exposure
s005 r110 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	10%
	Use of external ratings	Unrated exposure where a derived rating is used
s005 r120 c010	Metric	Original exposure pre conversion factors [mi]

s005 r120 c010	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	20%
s005 r120 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	20%
s005 r120 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	20%
s005 r120 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	20%
s005 r120 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
	Risk weights	20%
s005 r120 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
	Risk weights	20%

s005 r120 c180		
	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
	Risk weights	20%
s005 r120 c190		
	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
	Risk weights	20%
s005 r120 c200		
	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	20%
s005 r120 c220		
	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	20%
s005 r120 c230		
	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	20%
	Use of external ratings	Rated exposure
s005 r120 c240		
	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks

s005 r120 c240	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	20%
	Use of external ratings	Unrated exposure where a derived rating is used

s005 r130 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	35%

s005 r130 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	35%

s005 r130 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	35%

s005 r130 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	35%

s005 r130 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
	Risk weights	35%

s005 r130 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach

s005 r130 c170	Exposure class	Exposures to multilateral development banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
	Risk weights	35%
s005 r130 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
	Risk weights	35%
s005 r130 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
	Risk weights	35%
s005 r130 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	35%
s005 r130 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	35%
s005 r130 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	35%
	Use of external ratings	Rated exposure
s005 r130 c240	Metric	Risk weighted exposure amount [mi]

s005 r130 c240		
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	35%
	Use of external ratings	Unrated exposure where a derived rating is used

s005 r140 c010		
	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	50%

s005 r140 c030		
	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	50%

s005 r140 c040		
	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	50%

s005 r140 c150		
	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	50%

s005 r140 c160		
	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
	Risk weights	50%

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s005 r140 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
	Risk weights	50%
s005 r140 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
	Risk weights	50%
s005 r140 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
	Risk weights	50%
s005 r140 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	50%
s005 r140 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	50%
s005 r140 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks

s005 r140 c230	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	50%
	Use of external ratings	Rated exposure

s005 r140 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	50%
	Use of external ratings	Unrated exposure where a derived rating is used

s005 r150 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	70%

s005 r150 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
	Risk weights	70%

s005 r150 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
	Risk weights	70%

s005 r150 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
	Risk weights	70%

| **s005 r150 c190** | Metric | Fully adjusted exposure value (E*), net of value adjustments and provisions [mi] |

s005 r150 c190

Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Standardised Approach
Exposure class	Exposures to multilateral development banks
Type of risk	Credit risk, counterparty credit risk and free deliveries
Conversion factors for off-balance sheet items	100%
Risk weights	70%

s005 r150 c200

Metric	Exposure value, net of value adjustments and provisions [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Standardised Approach
Exposure class	Exposures to multilateral development banks
Type of risk	Credit risk, counterparty credit risk and free deliveries
Risk weights	70%

s005 r150 c220

Metric	Risk weighted exposure amount [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Standardised Approach
Exposure class	Exposures to multilateral development banks
Type of risk	Credit risk, counterparty credit risk and free deliveries
Risk weights	70%

s005 r150 c230

Metric	Risk weighted exposure amount [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Standardised Approach
Exposure class	Exposures to multilateral development banks
Type of risk	Credit risk, counterparty credit risk and free deliveries
Risk weights	70%
Use of external ratings	Rated exposure

s005 r150 c240

Metric	Risk weighted exposure amount [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Standardised Approach
Exposure class	Exposures to multilateral development banks
Type of risk	Credit risk, counterparty credit risk and free deliveries
Risk weights	70%
Use of external ratings	Unrated exposure where a derived rating is used

s005 r160 c010

Metric	Original exposure pre conversion factors [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Standardised Approach
Exposure class	Exposures to multilateral development banks
Type of risk	Credit risk, counterparty credit risk and free deliveries

s005 r160 c010	Risk weights	75%

s005 r160 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	75%

s005 r160 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	75%

s005 r160 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	75%

s005 r160 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
	Risk weights	75%

s005 r160 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
	Risk weights	75%

s005 r160 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks

s005 r160 c180	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
	Risk weights	75%
s005 r160 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
	Risk weights	75%
s005 r160 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	75%
s005 r160 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	75%
s005 r160 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	75%
	Use of external ratings	Rated exposure
s005 r160 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	75%
	Use of external ratings	Unrated exposure where a derived rating is used
s005 r170 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures

s005 r170 c010	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	100%
s005 r170 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	100%
s005 r170 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	100%
s005 r170 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	100%
s005 r170 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
	Risk weights	100%
s005 r170 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
	Risk weights	100%
s005 r170 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]

s005 r170 c180	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
	Risk weights	100%
s005 r170 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
	Risk weights	100%
s005 r170 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	100%
s005 r170 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	100%
s005 r170 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	100%
	Use of external ratings	Rated exposure
s005 r170 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries

s005 r170 c240	Risk weights	100%
	Use of external ratings	Unrated exposure where a derived rating is used
s005 r180 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	150%
s005 r180 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	150%
s005 r180 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	150%
s005 r180 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	150%
s005 r180 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
	Risk weights	150%
s005 r180 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks

s005 r180 c170	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
	Risk weights	150%

s005 r180 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
	Risk weights	150%

s005 r180 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
	Risk weights	150%

s005 r180 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	150%

s005 r180 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	150%

s005 r180 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	150%
	Use of external ratings	Rated exposure

| s005 r180 c240 | Metric | Risk weighted exposure amount [mi] |
| | Base | Exposures |

s005 r180 c240	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	150%
	Use of external ratings	Unrated exposure where a derived rating is used
s005 r190 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	250%
s005 r190 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	250%
s005 r190 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	250%
s005 r190 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	250%
s005 r190 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
	Risk weights	250%
s005 r190 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]

s005 r190 c170	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
	Risk weights	250%
s005 r190 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
	Risk weights	250%
s005 r190 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
	Risk weights	250%
s005 r190 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	250%
s005 r190 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	250%
s005 r190 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries

s005 r190 c230	Risk weights	250%
	Use of external ratings	Rated exposure
s005 r190 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	250%
	Use of external ratings	Unrated exposure where a derived rating is used
s005 r200 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	1250%
s005 r200 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	1250%
s005 r200 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	1250%
s005 r200 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	1250%
s005 r200 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks

s005 r200 c160	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
	Risk weights	1250%
s005 r200 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
	Risk weights	1250%
s005 r200 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
	Risk weights	1250%
s005 r200 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
	Risk weights	1250%
s005 r200 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	1250%
s005 r200 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	1250%
s005 r200 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures

COREP

s005 r200 c230	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	1250%
	Use of external ratings	Rated exposure
s005 r200 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	1250%
	Use of external ratings	Unrated exposure where a derived rating is used
s005 r210 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	Risk weights other for CR SA
s005 r210 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	Risk weights other for CR SA
s005 r210 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	Risk weights other for CR SA
s005 r210 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	Risk weights other for CR SA
s005 r210 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]

s005 r210 c160	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
	Risk weights	Risk weights other for CR SA
s005 r210 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
	Risk weights	Risk weights other for CR SA
s005 r210 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
	Risk weights	Risk weights other for CR SA
s005 r210 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
	Risk weights	Risk weights other for CR SA
s005 r210 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	Risk weights other for CR SA
s005 r210 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks

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| s005 r210 c220 | Type of risk | Credit risk, counterparty credit risk and free deliveries |
| | Risk weights | Risk weights other for CR SA |

s005 r210 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	Risk weights other for CR SA
	Use of external ratings	Rated exposure

s005 r210 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	Risk weights other for CR SA
	Use of external ratings	Unrated exposure where a derived rating is used

s006 r010 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Credit risk, counterparty credit risk and free deliveries

s006 r010 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Credit risk, counterparty credit risk and free deliveries

s006 r010 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Credit risk, counterparty credit risk and free deliveries

s006 r010 c050	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect

s006 r010 c060	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Credit derivatives - Substitution effect

s006 r010 c070	Metric	CRM substitution effects - Value of Financial collateral: simple method [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Financial collateral simple method

s006 r010 c080	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Funded credit protection other than financial collateral with substitution effect

s006 r010 c090	Metric	CRM substitution effects Outflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques substitution effect

s006 r010 c100	Metric	CRM substitution effects Inflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Credit risk, counterparty credit risk and free deliveries

s006 r010 c110	Metric	Exposure after CRM substitution effects pre conversion factors, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Credit risk, counterparty credit risk and free deliveries

s006 r010 c120	Metric	CRM Volatility adjustment to the exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment

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s006 r010 c120	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s006 r010 c130	Metric	CRM Financial collateral: adjusted value (Cvam) [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s006 r010 c140	Metric	CRM Volatility and maturity adjustments [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s006 r010 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Credit risk, counterparty credit risk and free deliveries
s006 r010 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
s006 r010 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
s006 r010 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations

s006 r010 c180	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
s006 r010 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
s006 r010 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Credit risk, counterparty credit risk and free deliveries
s006 r010 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Credit risk, counterparty credit risk and free deliveries
s006 r010 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Use of external ratings	Rated exposure
s006 r010 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Use of external ratings	Unrated exposure where a derived rating is used
s006 r011 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
s006 r011 c030	Metric	Value adjustments and provision associated with the original exposure [mi]

s006 r011 c030	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
s006 r011 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
s006 r011 c050	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
s006 r011 c060	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Credit derivatives - Substitution effect
s006 r011 c070	Metric	CRM substitution effects - Value of Financial collateral: simple method [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Financial collateral simple method
s006 r011 c080	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Counterparty sector	SME

s006 r011 c080	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Funded credit protection other than financial collateral with substitution effect
s006 r011 c090	Metric	CRM substitution effects Outflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques substitution effect
s006 r011 c100	Metric	CRM substitution effects Inflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
s006 r011 c110	Metric	Exposure after CRM substitution effects pre conversion factors, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
s006 r011 c120	Metric	CRM Volatility adjustment to the exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s006 r011 c130	Metric	CRM Financial collateral: adjusted value (Cvam) [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s006 r011 c140	Metric	CRM Volatility and maturity adjustments [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment

s006 r011 c140	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s006 r011 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
s006 r011 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
s006 r011 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
s006 r011 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
s006 r011 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries

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s006 r011 c190	Conversion factors for off-balance sheet items	100%

s006 r011 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries

s006 r011 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries

s006 r012 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	Type of credit protection	Secured by mortgages on immovable property

s006 r012 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	Type of credit protection	Secured by mortgages on immovable property

s006 r012 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	Type of credit protection	Secured by mortgages on immovable property

s006 r012 c050	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach

s006 r012 c050	Exposure class	Exposures to international organisations
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
	Type of credit protection	Secured by mortgages on immovable property
s006 r012 c060	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	CRM Effects/Collateral	Credit derivatives - Substitution effect
	Type of credit protection	Secured by mortgages on immovable property
s006 r012 c070	Metric	CRM substitution effects - Value of Financial collateral: simple method [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	CRM Effects/Collateral	Financial collateral simple method
	Type of credit protection	Secured by mortgages on immovable property
s006 r012 c080	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	CRM Effects/Collateral	Funded credit protection other than financial collateral with substitution effect
	Type of credit protection	Secured by mortgages on immovable property
s006 r012 c090	Metric	CRM substitution effects Outflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	CRM Effects/Collateral	CRM techniques substitution effect
	Type of credit protection	Secured by mortgages on immovable property
s006 r012 c100	Metric	CRM substitution effects Inflows, net of value adjustments and provisions [mi]
	Base	Exposures

s006 r012 c100	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	Type of credit protection	Secured by mortgages on immovable property
s006 r012 c110	Metric	Exposure after CRM substitution effects pre conversion factors, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	Type of credit protection	Secured by mortgages on immovable property
s006 r012 c120	Metric	CRM Volatility adjustment to the exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
	Type of credit protection	Secured by mortgages on immovable property
s006 r012 c130	Metric	CRM Financial collateral: adjusted value (Cvam) [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
	Type of credit protection	Secured by mortgages on immovable property
s006 r012 c140	Metric	CRM Volatility and maturity adjustments [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
	Type of credit protection	Secured by mortgages on immovable property
s006 r012 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures

s006 r012 c150	Main category		Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach		Standardised Approach
	Exposure class		Exposures to international organisations
	Type of risk		Credit risk
	Collateral/Guarantee		Real estate. Residential
	Type of credit protection		Secured by mortgages on immovable property
s006 r012 c160	Metric		Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base		Exposures
	Main category		Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach		Standardised Approach
	Exposure class		Exposures to international organisations
	Type of risk		Credit risk
	Collateral/Guarantee		Real estate. Residential
	Conversion factors for off-balance sheet items		0%
	Type of credit protection		Secured by mortgages on immovable property
s006 r012 c170	Metric		Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base		Exposures
	Main category		Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach		Standardised Approach
	Exposure class		Exposures to international organisations
	Type of risk		Credit risk
	Collateral/Guarantee		Real estate. Residential
	Conversion factors for off-balance sheet items		20%
	Type of credit protection		Secured by mortgages on immovable property
s006 r012 c180	Metric		Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base		Exposures
	Main category		Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach		Standardised Approach
	Exposure class		Exposures to international organisations
	Type of risk		Credit risk
	Collateral/Guarantee		Real estate. Residential
	Conversion factors for off-balance sheet items		50%
	Type of credit protection		Secured by mortgages on immovable property
s006 r012 c190	Metric		Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base		Exposures
	Main category		Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach		Standardised Approach
	Exposure class		Exposures to international organisations
	Type of risk		Credit risk
	Collateral/Guarantee		Real estate. Residential
	Conversion factors for off-balance sheet items		100%
	Type of credit protection		Secured by mortgages on immovable property
s006 r012 c200	Metric		Exposure value, net of value adjustments and provisions [mi]

s006 r012 c200	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	Type of credit protection	Secured by mortgages on immovable property
s006 r012 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	Type of credit protection	Secured by mortgages on immovable property
s006 r013 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Permanent partial use
s006 r013 c020	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Counterparty	Default funds
	Partial Use	Permanent partial use
s006 r013 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Permanent partial use
s006 r013 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Credit risk, counterparty credit risk and free deliveries

s006 r013 c040	Partial Use	Permanent partial use

s006 r013 c050	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
	Partial Use	Permanent partial use

s006 r013 c060	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Credit derivatives - Substitution effect
	Partial Use	Permanent partial use

s006 r013 c070	Metric	CRM substitution effects - Value of Financial collateral: simple method [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Financial collateral simple method
	Partial Use	Permanent partial use

s006 r013 c080	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Funded credit protection other than financial collateral with substitution effect
	Partial Use	Permanent partial use

s006 r013 c090	Metric	CRM substitution effects Outflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques substitution effect
	Partial Use	Permanent partial use

s006 r013 c100	Metric	CRM substitution effects Inflows, net of value adjustments and provisions [mi]
	Base	Exposures

s006 r013 c100	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Permanent partial use
s006 r013 c110	Metric	Exposure after CRM substitution effects pre conversion factors, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Permanent partial use
s006 r013 c120	Metric	CRM Volatility adjustment to the exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
	Partial Use	Permanent partial use
s006 r013 c130	Metric	CRM Financial collateral: adjusted value (Cvam) [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
	Partial Use	Permanent partial use
s006 r013 c140	Metric	CRM Volatility and maturity adjustments [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
	Partial Use	Permanent partial use
s006 r013 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Permanent partial use

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s006 r013 c160		
	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
	Partial Use	Permanent partial use

s006 r013 c170		
	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
	Partial Use	Permanent partial use

s006 r013 c180		
	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
	Partial Use	Permanent partial use

s006 r013 c190		
	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
	Partial Use	Permanent partial use

s006 r013 c200		
	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Permanent partial use

s006 r013 c220		
	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach

s006 r013 c220

Exposure class	Exposures to international organisations
Type of risk	Credit risk, counterparty credit risk and free deliveries
Partial Use	Permanent partial use

s006 r013 c230

Metric	Risk weighted exposure amount [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Standardised Approach
Exposure class	Exposures to international organisations
Type of risk	Credit risk, counterparty credit risk and free deliveries
Partial Use	Permanent partial use
Use of external ratings	Rated exposure

s006 r013 c240

Metric	Risk weighted exposure amount [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Standardised Approach
Exposure class	Exposures to international organisations
Type of risk	Credit risk, counterparty credit risk and free deliveries
Partial Use	Permanent partial use
Use of external ratings	Unrated exposure where a derived rating is used

s006 r014 c010

Metric	Original exposure pre conversion factors [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Standardised Approach
Exposure class	Exposures to international organisations
Type of risk	Credit risk, counterparty credit risk and free deliveries
Partial Use	Temporally partial use

s006 r014 c020

Metric	Original exposure pre conversion factors [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Standardised Approach
Exposure class	Exposures to international organisations
Type of risk	Credit risk, counterparty credit risk and free deliveries
Counterparty	Default funds
Partial Use	Temporally partial use

s006 r014 c030

Metric	Value adjustments and provision associated with the original exposure [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Standardised Approach
Exposure class	Exposures to international organisations
Type of risk	Credit risk, counterparty credit risk and free deliveries
Partial Use	Temporally partial use

s006 r014 c040

Metric	Exposure net of value adjustments and provisions [mi]
Base	Exposures

s006 r014 c040	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Temporally partial use
s006 r014 c050	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
	Partial Use	Temporally partial use
s006 r014 c060	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Credit derivatives - Substitution effect
	Partial Use	Temporally partial use
s006 r014 c070	Metric	CRM substitution effects - Value of Financial collateral: simple method [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Financial collateral simple method
	Partial Use	Temporally partial use
s006 r014 c080	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Funded credit protection other than financial collateral with substitution effect
	Partial Use	Temporally partial use
s006 r014 c090	Metric	CRM substitution effects Outflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Credit risk, counterparty credit risk and free deliveries

s006 r014 c090	CRM Effects/Collateral	CRM techniques substitution effect
	Partial Use	Temporally partial use
s006 r014 c100	Metric	CRM substitution effects Inflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Temporally partial use
s006 r014 c110	Metric	Exposure after CRM substitution effects pre conversion factors, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Temporally partial use
s006 r014 c120	Metric	CRM Volatility adjustment to the exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
	Partial Use	Temporally partial use
s006 r014 c130	Metric	CRM Financial collateral: adjusted value (Cvam) [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
	Partial Use	Temporally partial use
s006 r014 c140	Metric	CRM Volatility and maturity adjustments [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
	Partial Use	Temporally partial use
s006 r014 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment

s006 r014 c150	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Temporally partial use
s006 r014 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
	Partial Use	Temporally partial use
s006 r014 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
	Partial Use	Temporally partial use
s006 r014 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
	Partial Use	Temporally partial use
s006 r014 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
	Partial Use	Temporally partial use
s006 r014 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Temporally partial use

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s006 r014 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Temporally partial use
s006 r014 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Temporally partial use
	Use of external ratings	Rated exposure
s006 r014 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Temporally partial use
	Use of external ratings	Unrated exposure where a derived rating is used
s006 r020 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Credit risk and free deliveries
s006 r020 c020	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Credit risk and free deliveries
	Counterparty	Default funds
s006 r020 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Credit risk and free deliveries
s006 r020 c040	Metric	Exposure net of value adjustments and provisions [mi]

s006 r020 c040	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Credit risk and free deliveries
s006 r020 c050	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Credit risk and free deliveries
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
s006 r020 c060	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Credit risk and free deliveries
	CRM Effects/Collateral	Credit derivatives - Substitution effect
s006 r020 c070	Metric	CRM substitution effects - Value of Financial collateral: simple method [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Credit risk and free deliveries
	CRM Effects/Collateral	Financial collateral simple method
s006 r020 c080	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Credit risk and free deliveries
	CRM Effects/Collateral	Funded credit protection other than financial collateral with substitution effect
s006 r020 c090	Metric	CRM substitution effects Outflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques substitution effect
s006 r020 c100	Metric	CRM substitution effects Inflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment

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s006 r020 c100	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Credit risk and free deliveries
s006 r020 c110	Metric	Exposure after CRM substitution effects pre conversion factors, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Credit risk and free deliveries
s006 r020 c120	Metric	CRM Volatility adjustment to the exposure [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s006 r020 c130	Metric	CRM Financial collateral: adjusted value (Cvam) [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s006 r020 c140	Metric	CRM Volatility and maturity adjustments [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s006 r020 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Credit risk and free deliveries
s006 r020 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Credit risk and free deliveries
s006 r020 c220	Metric	Risk weighted exposure amount [mi]

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s006 r020 c220

Base	Exposures
Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Standardised Approach
Exposure class	Exposures to international organisations
Type of risk	Credit risk and free deliveries

s006 r030 c010

Metric	Original exposure pre conversion factors [mi]
Base	Exposures
Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Standardised Approach
Exposure class	Exposures to international organisations
Type of risk	Credit risk

s006 r030 c020

Metric	Original exposure pre conversion factors [mi]
Base	Exposures
Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Standardised Approach
Exposure class	Exposures to international organisations
Type of risk	Credit risk
Counterparty	Default funds

s006 r030 c030

Metric	Value adjustments and provision associated with the original exposure [mi]
Base	Exposures
Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Standardised Approach
Exposure class	Exposures to international organisations
Type of risk	Credit risk

s006 r030 c040

Metric	Exposure net of value adjustments and provisions [mi]
Base	Exposures
Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Standardised Approach
Exposure class	Exposures to international organisations
Type of risk	Credit risk

s006 r030 c050

Metric	CRM substitution effects - Value of Guarantees [mi]
Base	Exposures
Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Standardised Approach
Exposure class	Exposures to international organisations
Type of risk	Credit risk
CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect

s006 r030 c060

Metric	CRM substitution effects - Value of Credit derivatives [mi]
Base	Exposures
Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Standardised Approach
Exposure class	Exposures to international organisations
Type of risk	Credit risk

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s006 r030 c060		CRM Effects/Collateral	Credit derivatives - Substitution effect
s006 r030 c070		Metric	CRM substitution effects - Value of Financial collateral: simple method [mi]
		Base	Exposures
		Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
		Approach	Standardised Approach
		Exposure class	Exposures to international organisations
		Type of risk	Credit risk
		CRM Effects/Collateral	Financial collateral simple method
s006 r030 c080		Metric	CRM substitution effects - Value of Other funded credit protection [mi]
		Base	Exposures
		Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
		Approach	Standardised Approach
		Exposure class	Exposures to international organisations
		Type of risk	Credit risk
		CRM Effects/Collateral	Funded credit protection other than financial collateral with substitution effect
s006 r030 c090		Metric	CRM substitution effects Outflows, net of value adjustments and provisions [mi]
		Base	Exposures
		Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
		Approach	Standardised Approach
		Exposure class	Exposures to international organisations
		Type of risk	Credit risk
		CRM Effects/Collateral	CRM techniques substitution effect
s006 r030 c100		Metric	CRM substitution effects Inflows, net of value adjustments and provisions [mi]
		Base	Exposures
		Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
		Approach	Standardised Approach
		Exposure class	Exposures to international organisations
		Type of risk	Credit risk
s006 r030 c110		Metric	Exposure after CRM substitution effects pre conversion factors, net of value adjustments and provisions [mi]
		Base	Exposures
		Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
		Approach	Standardised Approach
		Exposure class	Exposures to international organisations
		Type of risk	Credit risk
s006 r030 c120		Metric	CRM Volatility adjustment to the exposure [mi]
		Base	Exposures
		Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
		Approach	Standardised Approach
		Exposure class	Exposures to international organisations
		Type of risk	Credit risk
		CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s006 r030 c130		Metric	CRM Financial collateral: adjusted value (Cvam) [mi]
		Base	Exposures

s006 r030 c130	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Credit risk
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s006 r030 c140	Metric	CRM Volatility and maturity adjustments [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Credit risk
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s006 r030 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Credit risk
s006 r030 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Credit risk
	Conversion factors for off-balance sheet items	0%
s006 r030 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Credit risk
	Conversion factors for off-balance sheet items	20%
s006 r030 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Credit risk
	Conversion factors for off-balance sheet items	50%
s006 r030 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach

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s006 r030 c190	Exposure class	Exposures to international organisations
	Type of risk	Credit risk
	Conversion factors for off-balance sheet items	100%

s006 r030 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Credit risk

s006 r030 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Credit risk

s006 r040 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Counterparty credit risk

s006 r040 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Counterparty credit risk

s006 r040 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Counterparty credit risk

s006 r040 c050	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect

s006 r040 c060	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting

s006 r040 c060	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Credit derivatives - Substitution effect
s006 r040 c070	Metric	CRM substitution effects - Value of Financial collateral: simple method [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Financial collateral simple method
s006 r040 c080	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Funded credit protection other than financial collateral with substitution effect
s006 r040 c090	Metric	CRM substitution effects Outflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	CRM techniques substitution effect
s006 r040 c100	Metric	CRM substitution effects Inflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Counterparty credit risk
s006 r040 c110	Metric	Exposure after CRM substitution effects pre conversion factors, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Counterparty credit risk
s006 r040 c120	Metric	CRM Volatility adjustment to the exposure [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Counterparty credit risk

s006 r040 c120	CRM Effects/Collateral		CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s006 r040 c130	Metric		CRM Financial collateral: adjusted value (Cvam) [mi]
	Base		Exposures
	Main category		Securities financing transactions excluding Contractual Cross Product Netting
	Approach		Standardised Approach
	Exposure class		Exposures to international organisations
	Type of risk		Counterparty credit risk
	CRM Effects/Collateral		CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s006 r040 c140	Metric		CRM Volatility and maturity adjustments [mi]
	Base		Exposures
	Main category		Securities financing transactions excluding Contractual Cross Product Netting
	Approach		Standardised Approach
	Exposure class		Exposures to international organisations
	Type of risk		Counterparty credit risk
	CRM Effects/Collateral		CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s006 r040 c150	Metric		Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base		Exposures
	Main category		Securities financing transactions excluding Contractual Cross Product Netting
	Approach		Standardised Approach
	Exposure class		Exposures to international organisations
	Type of risk		Counterparty credit risk
s006 r040 c200	Metric		Exposure value, net of value adjustments and provisions [mi]
	Base		Exposures
	Main category		Securities financing transactions excluding Contractual Cross Product Netting
	Approach		Standardised Approach
	Exposure class		Exposures to international organisations
	Type of risk		Counterparty credit risk
s006 r040 c220	Metric		Risk weighted exposure amount [mi]
	Base		Exposures
	Main category		Securities financing transactions excluding Contractual Cross Product Netting
	Approach		Standardised Approach
	Exposure class		Exposures to international organisations
	Type of risk		Counterparty credit risk
s006 r050 c010	Metric		Original exposure pre conversion factors [mi]
	Base		Exposures
	Main category		Securities financing transactions excluding Contractual Cross Product Netting - Centrally cleared through a compliant CCP
	Approach		Standardised Approach
	Exposure class		Exposures to international organisations
	Type of risk		Counterparty credit risk
s006 r050 c030	Metric		Value adjustments and provision associated with the original exposure [mi]
	Base		Exposures
	Main category		Securities financing transactions excluding Contractual Cross Product Netting - Centrally cleared through a compliant CCP
	Approach		Standardised Approach

s006 r050 c030	Exposure class	Exposures to international organisations
	Type of risk	Counterparty credit risk

s006 r060 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Counterparty credit risk

s006 r060 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Counterparty credit risk

s006 r060 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Counterparty credit risk

s006 r060 c050	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect

s006 r060 c060	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Credit derivatives - Substitution effect

s006 r060 c070	Metric	CRM substitution effects - Value of Financial collateral: simple method [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Financial collateral simple method

s006 r060 c080	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures

s006 r060 c080	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Funded credit protection other than financial collateral with substitution effect
s006 r060 c090	Metric	CRM substitution effects Outflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	CRM techniques substitution effect
s006 r060 c100	Metric	CRM substitution effects Inflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Counterparty credit risk
s006 r060 c110	Metric	Exposure after CRM substitution effects pre conversion factors, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Counterparty credit risk
s006 r060 c120	Metric	CRM Volatility adjustment to the exposure [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s006 r060 c130	Metric	CRM Financial collateral: adjusted value (Cvam) [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s006 r060 c140	Metric	CRM Volatility and maturity adjustments [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations

s006 r060 c140	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s006 r060 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Counterparty credit risk
s006 r060 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Counterparty credit risk
s006 r060 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Counterparty credit risk
s006 r060 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Counterparty credit risk
	Use of external ratings	Rated exposure
s006 r060 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Counterparty credit risk
	Use of external ratings	Unrated exposure where a derived rating is used
s006 r070 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Derivatives excluding Contractual Cross Product Netting - Centrally cleared through a compliant CCP
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Counterparty credit risk
s006 r070 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Derivatives excluding Contractual Cross Product Netting - Centrally cleared through a compliant CCP

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s006 r070 c030	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Counterparty credit risk
s006 r070 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Derivatives excluding Contractual Cross Product Netting - Centrally cleared through a compliant CCP
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Counterparty credit risk
s006 r080 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Counterparty credit risk
s006 r080 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Counterparty credit risk
s006 r080 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Counterparty credit risk
s006 r080 c050	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
s006 r080 c060	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Credit derivatives - Substitution effect
s006 r080 c070	Metric	CRM substitution effects - Value of Financial collateral: simple method [mi]
	Base	Exposures

s006 r080 c070	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting	
	Approach	Standardised Approach	
	Exposure class	Exposures to international organisations	
	Type of risk	Counterparty credit risk	
	CRM Effects/Collateral	Financial collateral simple method	
s006 r080 c080	Metric	CRM substitution effects - Value of Other funded credit protection [mi]	
	Base	Exposures	
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting	
	Approach	Standardised Approach	
	Exposure class	Exposures to international organisations	
	Type of risk	Counterparty credit risk	
	CRM Effects/Collateral	Funded credit protection other than financial collateral with substitution effect	
s006 r080 c090	Metric	CRM substitution effects Outflows, net of value adjustments and provisions [mi]	
	Base	Exposures	
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting	
	Approach	Standardised Approach	
	Exposure class	Exposures to international organisations	
	Type of risk	Counterparty credit risk	
	CRM Effects/Collateral	CRM techniques substitution effect	
s006 r080 c100	Metric	CRM substitution effects Inflows, net of value adjustments and provisions [mi]	
	Base	Exposures	
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting	
	Approach	Standardised Approach	
	Exposure class	Exposures to international organisations	
	Type of risk	Counterparty credit risk	
s006 r080 c110	Metric	Exposure after CRM substitution effects pre conversion factors, net of value adjustments and provisions [mi]	
	Base	Exposures	
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting	
	Approach	Standardised Approach	
	Exposure class	Exposures to international organisations	
	Type of risk	Counterparty credit risk	
s006 r080 c120	Metric	CRM Volatility adjustment to the exposure [mi]	
	Base	Exposures	
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting	
	Approach	Standardised Approach	
	Exposure class	Exposures to international organisations	
	Type of risk	Counterparty credit risk	
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)	
s006 r080 c130	Metric	CRM Financial collateral: adjusted value (Cvam) [mi]	
	Base	Exposures	
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting	
	Approach	Standardised Approach	
	Exposure class	Exposures to international organisations	

s006 r080 c130	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s006 r080 c140	Metric	CRM Volatility and maturity adjustments [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s006 r080 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Counterparty credit risk
s006 r080 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Counterparty credit risk
s006 r080 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Counterparty credit risk
s006 r080 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Counterparty credit risk
	Use of external ratings	Rated exposure
s006 r080 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Counterparty credit risk
	Use of external ratings	Unrated exposure where a derived rating is used
s006 r090 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures

s006 r090 c010	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	0%
s006 r090 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	0%
s006 r090 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	0%
s006 r090 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	0%
s006 r090 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
	Risk weights	0%
s006 r090 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
	Risk weights	0%
s006 r090 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]

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s006 r090 c180		
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
	Risk weights	0%

s006 r090 c190		
	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
	Risk weights	0%

s006 r090 c200		
	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	0%

s006 r090 c220		
	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	0%

s006 r090 c230		
	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	0%
	Use of external ratings	Rated exposure

s006 r090 c240		
	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Credit risk, counterparty credit risk and free deliveries

| s006 r090 c240 | Risk weights | 0% |
| | Use of external ratings | Unrated exposure where a derived rating is used |

s006 r100 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	2%

s006 r100 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	2%

s006 r100 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	2%

s006 r100 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	2%

s006 r100 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
	Risk weights	2%

s006 r100 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations

s006 r100 c170	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
	Risk weights	2%
s006 r100 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
	Risk weights	2%
s006 r100 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
	Risk weights	2%
s006 r100 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	2%
s006 r100 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	2%
s006 r100 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	2%
	Use of external ratings	Rated exposure
s006 r100 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures

s006 r100 c240	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment	
	Approach	Standardised Approach	
	Exposure class	Exposures to international organisations	
	Type of risk	Credit risk, counterparty credit risk and free deliveries	
	Risk weights	2%	
	Use of external ratings	Unrated exposure where a derived rating is used	
s006 r110 c010	Metric	Original exposure pre conversion factors [mi]	
	Base	Exposures	
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment	
	Approach	Standardised Approach	
	Exposure class	Exposures to international organisations	
	Type of risk	Credit risk, counterparty credit risk and free deliveries	
	Risk weights	10%	
s006 r110 c030	Metric	Value adjustments and provision associated with the original exposure [mi]	
	Base	Exposures	
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment	
	Approach	Standardised Approach	
	Exposure class	Exposures to international organisations	
	Type of risk	Credit risk, counterparty credit risk and free deliveries	
	Risk weights	10%	
s006 r110 c040	Metric	Exposure net of value adjustments and provisions [mi]	
	Base	Exposures	
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment	
	Approach	Standardised Approach	
	Exposure class	Exposures to international organisations	
	Type of risk	Credit risk, counterparty credit risk and free deliveries	
	Risk weights	10%	
s006 r110 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]	
	Base	Exposures	
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment	
	Approach	Standardised Approach	
	Exposure class	Exposures to international organisations	
	Type of risk	Credit risk, counterparty credit risk and free deliveries	
	Risk weights	10%	
s006 r110 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]	
	Base	Exposures	
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment	
	Approach	Standardised Approach	
	Exposure class	Exposures to international organisations	
	Type of risk	Credit risk, counterparty credit risk and free deliveries	
	Conversion factors for off-balance sheet items	0%	
	Risk weights	10%	
s006 r110 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]	

s006 r110 c170	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
	Risk weights	10%
s006 r110 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
	Risk weights	10%
s006 r110 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
	Risk weights	10%
s006 r110 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	10%
s006 r110 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	10%
s006 r110 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Credit risk, counterparty credit risk and free deliveries

| s006 r110 c230 | Risk weights | 10% |
| | Use of external ratings | Rated exposure |

s006 r110 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	10%
	Use of external ratings	Unrated exposure where a derived rating is used

s006 r120 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	20%

s006 r120 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	20%

s006 r120 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	20%

s006 r120 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	20%

s006 r120 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations

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s006 r120 c160	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
	Risk weights	20%
s006 r120 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
	Risk weights	20%
s006 r120 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
	Risk weights	20%
s006 r120 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
	Risk weights	20%
s006 r120 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	20%
s006 r120 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	20%
s006 r120 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures

s006 r120 c230	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	20%
	Use of external ratings	Rated exposure
s006 r120 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	20%
	Use of external ratings	Unrated exposure where a derived rating is used
s006 r130 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	35%
s006 r130 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	35%
s006 r130 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	35%
s006 r130 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	35%
s006 r130 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]

s006 r130 c160	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
	Risk weights	35%
s006 r130 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
	Risk weights	35%
s006 r130 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
	Risk weights	35%
s006 r130 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
	Risk weights	35%
s006 r130 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	35%
s006 r130 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations

s006 r130 c220	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	35%
s006 r130 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	35%
	Use of external ratings	Rated exposure
s006 r130 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	35%
	Use of external ratings	Unrated exposure where a derived rating is used
s006 r140 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	50%
s006 r140 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	50%
s006 r140 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	50%
s006 r140 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach

s006 r140 c150	Exposure class	Exposures to international organisations
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	50%
s006 r140 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
	Risk weights	50%
s006 r140 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
	Risk weights	50%
s006 r140 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
	Risk weights	50%
s006 r140 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
	Risk weights	50%
s006 r140 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	50%
s006 r140 c220	Metric	Risk weighted exposure amount [mi]

s006 r140 c220	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	50%
s006 r140 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	50%
	Use of external ratings	Rated exposure
s006 r140 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	50%
	Use of external ratings	Unrated exposure where a derived rating is used
s006 r150 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	70%
s006 r150 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
	Risk weights	70%
s006 r150 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Credit risk, counterparty credit risk and free deliveries

| s006 r150 c170 | Conversion factors for off-balance sheet items | 20% |
| | Risk weights | 70% |

s006 r150 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
	Risk weights	70%

s006 r150 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
	Risk weights	70%

s006 r150 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	70%

s006 r150 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	70%

s006 r150 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	70%
	Use of external ratings	Rated exposure

s006 r150 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment

s006 r150 c240	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	70%
	Use of external ratings	Unrated exposure where a derived rating is used
s006 r160 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	75%
s006 r160 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	75%
s006 r160 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	75%
s006 r160 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	75%
s006 r160 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
	Risk weights	75%
s006 r160 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures

s006 r160 c170	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
	Risk weights	75%
s006 r160 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
	Risk weights	75%
s006 r160 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
	Risk weights	75%
s006 r160 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	75%
s006 r160 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	75%
s006 r160 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	75%

s006 r160 c230	Use of external ratings	Rated exposure	
s006 r160 c240	Metric	Risk weighted exposure amount [mi]	
	Base	Exposures	
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment	
	Approach	Standardised Approach	
	Exposure class	Exposures to international organisations	
	Type of risk	Credit risk, counterparty credit risk and free deliveries	
	Risk weights	75%	
	Use of external ratings	Unrated exposure where a derived rating is used	
s006 r170 c010	Metric	Original exposure pre conversion factors [mi]	
	Base	Exposures	
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment	
	Approach	Standardised Approach	
	Exposure class	Exposures to international organisations	
	Type of risk	Credit risk, counterparty credit risk and free deliveries	
	Risk weights	100%	
s006 r170 c030	Metric	Value adjustments and provision associated with the original exposure [mi]	
	Base	Exposures	
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment	
	Approach	Standardised Approach	
	Exposure class	Exposures to international organisations	
	Type of risk	Credit risk, counterparty credit risk and free deliveries	
	Risk weights	100%	
s006 r170 c040	Metric	Exposure net of value adjustments and provisions [mi]	
	Base	Exposures	
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment	
	Approach	Standardised Approach	
	Exposure class	Exposures to international organisations	
	Type of risk	Credit risk, counterparty credit risk and free deliveries	
	Risk weights	100%	
s006 r170 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]	
	Base	Exposures	
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment	
	Approach	Standardised Approach	
	Exposure class	Exposures to international organisations	
	Type of risk	Credit risk, counterparty credit risk and free deliveries	
	Risk weights	100%	
s006 r170 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]	
	Base	Exposures	
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment	
	Approach	Standardised Approach	
	Exposure class	Exposures to international organisations	
	Type of risk	Credit risk, counterparty credit risk and free deliveries	

s006 r170 c160	Conversion factors for off-balance sheet items	0%
	Risk weights	100%
s006 r170 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
	Risk weights	100%
s006 r170 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
	Risk weights	100%
s006 r170 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
	Risk weights	100%
s006 r170 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	100%
s006 r170 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	100%
s006 r170 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment

s006 r170 c230	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	100%
	Use of external ratings	Rated exposure
s006 r170 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	100%
	Use of external ratings	Unrated exposure where a derived rating is used
s006 r180 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	150%
s006 r180 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	150%
s006 r180 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	150%
s006 r180 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	150%
s006 r180 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures

s006 r180 c160	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
	Risk weights	150%
s006 r180 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
	Risk weights	150%
s006 r180 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
	Risk weights	150%
s006 r180 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
	Risk weights	150%
s006 r180 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	150%
s006 r180 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Credit risk, counterparty credit risk and free deliveries

s006 r180 c220	Risk weights	150%
s006 r180 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	150%
	Use of external ratings	Rated exposure
s006 r180 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	150%
	Use of external ratings	Unrated exposure where a derived rating is used
s006 r190 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	250%
s006 r190 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	250%
s006 r190 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	250%
s006 r190 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations

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s006 r190 c150	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	250%
s006 r190 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
	Risk weights	250%
s006 r190 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
	Risk weights	250%
s006 r190 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
	Risk weights	250%
s006 r190 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
	Risk weights	250%
s006 r190 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	250%
s006 r190 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures

s006 r190 c220	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	250%
s006 r190 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	250%
	Use of external ratings	Rated exposure
s006 r190 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	250%
	Use of external ratings	Unrated exposure where a derived rating is used
s006 r200 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	1250%
s006 r200 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	1250%
s006 r200 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	1250%
s006 r200 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]

s006 r200 c150

Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Standardised Approach
Exposure class	Exposures to international organisations
Type of risk	Credit risk, counterparty credit risk and free deliveries
Risk weights	1250%

s006 r200 c160

Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Standardised Approach
Exposure class	Exposures to international organisations
Type of risk	Credit risk, counterparty credit risk and free deliveries
Conversion factors for off-balance sheet items	0%
Risk weights	1250%

s006 r200 c170

Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Standardised Approach
Exposure class	Exposures to international organisations
Type of risk	Credit risk, counterparty credit risk and free deliveries
Conversion factors for off-balance sheet items	20%
Risk weights	1250%

s006 r200 c180

Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Standardised Approach
Exposure class	Exposures to international organisations
Type of risk	Credit risk, counterparty credit risk and free deliveries
Conversion factors for off-balance sheet items	50%
Risk weights	1250%

s006 r200 c190

Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Standardised Approach
Exposure class	Exposures to international organisations
Type of risk	Credit risk, counterparty credit risk and free deliveries
Conversion factors for off-balance sheet items	100%
Risk weights	1250%

s006 r200 c200

Metric	Exposure value, net of value adjustments and provisions [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Standardised Approach
Exposure class	Exposures to international organisations

| s006 r200 c200 | Type of risk | Credit risk, counterparty credit risk and free deliveries |
| | Risk weights | 1250% |

s006 r200 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	1250%

s006 r200 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	1250%
	Use of external ratings	Rated exposure

s006 r200 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	1250%
	Use of external ratings	Unrated exposure where a derived rating is used

s006 r210 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	Risk weights other for CR SA

s006 r210 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	Risk weights other for CR SA

s006 r210 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach

s006 r210 c040	Exposure class	Exposures to international organisations
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	Risk weights other for CR SA
s006 r210 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	Risk weights other for CR SA
s006 r210 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
	Risk weights	Risk weights other for CR SA
s006 r210 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
	Risk weights	Risk weights other for CR SA
s006 r210 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
	Risk weights	Risk weights other for CR SA
s006 r210 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
	Risk weights	Risk weights other for CR SA
s006 r210 c200	Metric	Exposure value, net of value adjustments and provisions [mi]

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s006 r210 c200	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	Risk weights other for CR SA
s006 r210 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	Risk weights other for CR SA
s006 r210 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	Risk weights other for CR SA
	Use of external ratings	Rated exposure
s006 r210 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	Risk weights other for CR SA
	Use of external ratings	Unrated exposure where a derived rating is used
s007 r010 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
s007 r010 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
s007 r010 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures

COREP

s007 r010 c040	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries

s007 r010 c050	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect

s007 r010 c060	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Credit derivatives - Substitution effect

s007 r010 c070	Metric	CRM substitution effects - Value of Financial collateral: simple method [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Financial collateral simple method

s007 r010 c080	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Funded credit protection other than financial collateral with substitution effect

s007 r010 c090	Metric	CRM substitution effects Outflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques substitution effect

s007 r010 c100	Metric	CRM substitution effects Inflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach

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s007 r010 c100	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
s007 r010 c110	Metric	Exposure after CRM substitution effects pre conversion factors, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
s007 r010 c120	Metric	CRM Volatility adjustment to the exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s007 r010 c130	Metric	CRM Financial collateral: adjusted value (Cvam) [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s007 r010 c140	Metric	CRM Volatility and maturity adjustments [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s007 r010 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
s007 r010 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
s007 r010 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]

s007 r010 c170	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
s007 r010 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
s007 r010 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
s007 r010 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
s007 r010 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
s007 r010 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Use of external ratings	Rated exposure
s007 r010 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach

s007 r010 c240	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Use of external ratings	Unrated exposure where a derived rating is used
s007 r011 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
s007 r011 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
s007 r011 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
s007 r011 c050	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
s007 r011 c060	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Credit derivatives - Substitution effect
s007 r011 c070	Metric	CRM substitution effects - Value of Financial collateral: simple method [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment

s007 r011 c070	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Financial collateral simple method
s007 r011 c080	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Funded credit protection other than financial collateral with substitution effect
s007 r011 c090	Metric	CRM substitution effects Outflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques substitution effect
s007 r011 c100	Metric	CRM substitution effects Inflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
s007 r011 c110	Metric	Exposure after CRM substitution effects pre conversion factors, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
s007 r011 c120	Metric	CRM Volatility adjustment to the exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)

s007 r011 c130	Metric	CRM Financial collateral: adjusted value (Cvam) [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s007 r011 c140	Metric	CRM Volatility and maturity adjustments [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s007 r011 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
s007 r011 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
s007 r011 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
s007 r011 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach

s007 r011 c180	Exposure class	Exposures to institutions without a short-term credit assessment
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
s007 r011 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
s007 r011 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
s007 r011 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
s007 r012 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	Type of credit protection	Secured by mortgages on immovable property
s007 r012 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	Type of credit protection	Secured by mortgages on immovable property
s007 r012 c040	Metric	Exposure net of value adjustments and provisions [mi]

s007 r012 c040	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	Type of credit protection	Secured by mortgages on immovable property
s007 r012 c050	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
	Type of credit protection	Secured by mortgages on immovable property
s007 r012 c060	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	CRM Effects/Collateral	Credit derivatives - Substitution effect
	Type of credit protection	Secured by mortgages on immovable property
s007 r012 c070	Metric	CRM substitution effects - Value of Financial collateral: simple method [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	CRM Effects/Collateral	Financial collateral simple method
	Type of credit protection	Secured by mortgages on immovable property
s007 r012 c080	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	CRM Effects/Collateral	Funded credit protection other than financial collateral with substitution effect
	Type of credit protection	Secured by mortgages on immovable property

s007 r012 c090	Metric	CRM substitution effects Outflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	CRM Effects/Collateral	CRM techniques substitution effect
	Type of credit protection	Secured by mortgages on immovable property
s007 r012 c100	Metric	CRM substitution effects Inflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	Type of credit protection	Secured by mortgages on immovable property
s007 r012 c110	Metric	Exposure after CRM substitution effects pre conversion factors, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	Type of credit protection	Secured by mortgages on immovable property
s007 r012 c120	Metric	CRM Volatility adjustment to the exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
	Type of credit protection	Secured by mortgages on immovable property
s007 r012 c130	Metric	CRM Financial collateral: adjusted value (Cvam) [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
	Type of credit protection	Secured by mortgages on immovable property

s007 r012 c140	Metric	CRM Volatility and maturity adjustments [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
	Type of credit protection	Secured by mortgages on immovable property

s007 r012 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	Type of credit protection	Secured by mortgages on immovable property

s007 r012 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	Conversion factors for off-balance sheet items	0%
	Type of credit protection	Secured by mortgages on immovable property

s007 r012 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	Conversion factors for off-balance sheet items	20%
	Type of credit protection	Secured by mortgages on immovable property

s007 r012 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	Conversion factors for off-balance sheet items	50%
	Type of credit protection	Secured by mortgages on immovable property

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s007 r012 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	Conversion factors for off-balance sheet items	100%
	Type of credit protection	Secured by mortgages on immovable property
s007 r012 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	Type of credit protection	Secured by mortgages on immovable property
s007 r012 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	Type of credit protection	Secured by mortgages on immovable property
s007 r013 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Permanent partial use
s007 r013 c020	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Counterparty	Default funds
	Partial Use	Permanent partial use
s007 r013 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment

s007 r013 c030	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Permanent partial use

s007 r013 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Permanent partial use

s007 r013 c050	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
	Partial Use	Permanent partial use

s007 r013 c060	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Credit derivatives - Substitution effect
	Partial Use	Permanent partial use

s007 r013 c070	Metric	CRM substitution effects - Value of Financial collateral: simple method [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Financial collateral simple method
	Partial Use	Permanent partial use

s007 r013 c080	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Funded credit protection other than financial collateral with substitution effect
	Partial Use	Permanent partial use

s007 r013 c090		
	Metric	CRM substitution effects Outflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques substitution effect
	Partial Use	Permanent partial use
s007 r013 c100	Metric	CRM substitution effects Inflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Permanent partial use
s007 r013 c110	Metric	Exposure after CRM substitution effects pre conversion factors, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Permanent partial use
s007 r013 c120	Metric	CRM Volatility adjustment to the exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
	Partial Use	Permanent partial use
s007 r013 c130	Metric	CRM Financial collateral: adjusted value (Cvam) [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
	Partial Use	Permanent partial use
s007 r013 c140	Metric	CRM Volatility and maturity adjustments [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment

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s007 r013 c140	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
	Partial Use	Permanent partial use
s007 r013 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Permanent partial use
s007 r013 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
	Partial Use	Permanent partial use
s007 r013 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
	Partial Use	Permanent partial use
s007 r013 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
	Partial Use	Permanent partial use
s007 r013 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
	Partial Use	Permanent partial use
s007 r013 c200	Metric	Exposure value, net of value adjustments and provisions [mi]

s007 r013 c200	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Permanent partial use
s007 r013 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Permanent partial use
s007 r013 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Permanent partial use
	Use of external ratings	Rated exposure
s007 r013 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Permanent partial use
	Use of external ratings	Unrated exposure where a derived rating is used
s007 r014 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Temporally partial use
s007 r014 c020	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Counterparty	Default funds

s007 r014 c020	Partial Use	Temporally partial use
s007 r014 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Temporally partial use
s007 r014 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Temporally partial use
s007 r014 c050	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
	Partial Use	Temporally partial use
s007 r014 c060	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Credit derivatives - Substitution effect
	Partial Use	Temporally partial use
s007 r014 c070	Metric	CRM substitution effects - Value of Financial collateral: simple method [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Financial collateral simple method
	Partial Use	Temporally partial use
s007 r014 c080	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach

s007 r014 c080	Exposure class	Exposures to institutions without a short-term credit assessment	
	Type of risk	Credit risk, counterparty credit risk and free deliveries	
	CRM Effects/Collateral	Funded credit protection other than financial collateral with substitution effect	
	Partial Use	Temporally partial use	
s007 r014 c090	Metric	CRM substitution effects Outflows, net of value adjustments and provisions [mi]	
	Base	Exposures	
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment	
	Approach	Standardised Approach	
	Exposure class	Exposures to institutions without a short-term credit assessment	
	Type of risk	Credit risk, counterparty credit risk and free deliveries	
	CRM Effects/Collateral	CRM techniques substitution effect	
	Partial Use	Temporally partial use	
s007 r014 c100	Metric	CRM substitution effects Inflows, net of value adjustments and provisions [mi]	
	Base	Exposures	
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment	
	Approach	Standardised Approach	
	Exposure class	Exposures to institutions without a short-term credit assessment	
	Type of risk	Credit risk, counterparty credit risk and free deliveries	
	Partial Use	Temporally partial use	
s007 r014 c110	Metric	Exposure after CRM substitution effects pre conversion factors, net of value adjustments and provisions [mi]	
	Base	Exposures	
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment	
	Approach	Standardised Approach	
	Exposure class	Exposures to institutions without a short-term credit assessment	
	Type of risk	Credit risk, counterparty credit risk and free deliveries	
	Partial Use	Temporally partial use	
s007 r014 c120	Metric	CRM Volatility adjustment to the exposure [mi]	
	Base	Exposures	
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment	
	Approach	Standardised Approach	
	Exposure class	Exposures to institutions without a short-term credit assessment	
	Type of risk	Credit risk, counterparty credit risk and free deliveries	
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)	
	Partial Use	Temporally partial use	
s007 r014 c130	Metric	CRM Financial collateral: adjusted value (Cvam) [mi]	
	Base	Exposures	
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment	
	Approach	Standardised Approach	
	Exposure class	Exposures to institutions without a short-term credit assessment	
	Type of risk	Credit risk, counterparty credit risk and free deliveries	
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)	
	Partial Use	Temporally partial use	
s007 r014 c140	Metric	CRM Volatility and maturity adjustments [mi]	

s007 r014 c140	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
	Partial Use	Temporally partial use
s007 r014 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Temporally partial use
s007 r014 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
	Partial Use	Temporally partial use
s007 r014 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
	Partial Use	Temporally partial use
s007 r014 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
	Partial Use	Temporally partial use
s007 r014 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment

s007 r014 c190	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
	Partial Use	Temporally partial use
s007 r014 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Temporally partial use
s007 r014 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Temporally partial use
s007 r014 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Temporally partial use
	Use of external ratings	Rated exposure
s007 r014 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Temporally partial use
	Use of external ratings	Unrated exposure where a derived rating is used
s007 r020 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Credit risk and free deliveries
s007 r020 c020	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach

s007 r020 c020	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Credit risk and free deliveries
	Counterparty	Default funds

s007 r020 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Credit risk and free deliveries

s007 r020 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Credit risk and free deliveries

s007 r020 c050	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Credit risk and free deliveries
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect

s007 r020 c060	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Credit risk and free deliveries
	CRM Effects/Collateral	Credit derivatives - Substitution effect

s007 r020 c070	Metric	CRM substitution effects - Value of Financial collateral: simple method [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Credit risk and free deliveries
	CRM Effects/Collateral	Financial collateral simple method

s007 r020 c080	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Credit risk and free deliveries
	CRM Effects/Collateral	Funded credit protection other than financial collateral with substitution effect

s007 r020 c090	Metric		CRM substitution effects Outflows, net of value adjustments and provisions [mi]
	Base		Exposures
	Main category		On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach		Standardised Approach
	Exposure class		Exposures to institutions without a short-term credit assessment
	Type of risk		Credit risk and free deliveries
	CRM Effects/Collateral		CRM techniques substitution effect
s007 r020 c100	Metric		CRM substitution effects Inflows, net of value adjustments and provisions [mi]
	Base		Exposures
	Main category		On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach		Standardised Approach
	Exposure class		Exposures to institutions without a short-term credit assessment
	Type of risk		Credit risk and free deliveries
s007 r020 c110	Metric		Exposure after CRM substitution effects pre conversion factors, net of value adjustments and provisions [mi]
	Base		Exposures
	Main category		On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach		Standardised Approach
	Exposure class		Exposures to institutions without a short-term credit assessment
	Type of risk		Credit risk and free deliveries
s007 r020 c120	Metric		CRM Volatility adjustment to the exposure [mi]
	Base		Exposures
	Main category		On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach		Standardised Approach
	Exposure class		Exposures to institutions without a short-term credit assessment
	Type of risk		Credit risk and free deliveries
	CRM Effects/Collateral		CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s007 r020 c130	Metric		CRM Financial collateral: adjusted value (Cvam) [mi]
	Base		Exposures
	Main category		On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach		Standardised Approach
	Exposure class		Exposures to institutions without a short-term credit assessment
	Type of risk		Credit risk and free deliveries
	CRM Effects/Collateral		CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s007 r020 c140	Metric		CRM Volatility and maturity adjustments [mi]
	Base		Exposures
	Main category		On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach		Standardised Approach
	Exposure class		Exposures to institutions without a short-term credit assessment
	Type of risk		Credit risk and free deliveries
	CRM Effects/Collateral		CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s007 r020 c150	Metric		Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base		Exposures
	Main category		On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment

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s007 r020 c150	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Credit risk and free deliveries
s007 r020 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Credit risk and free deliveries
s007 r020 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Credit risk and free deliveries
s007 r030 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Credit risk
s007 r030 c020	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Credit risk
	Counterparty	Default funds
s007 r030 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Credit risk
s007 r030 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Credit risk
s007 r030 c050	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment

s007 r030 c050	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Credit risk
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
s007 r030 c060	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Credit risk
	CRM Effects/Collateral	Credit derivatives - Substitution effect
s007 r030 c070	Metric	CRM substitution effects - Value of Financial collateral: simple method [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Credit risk
	CRM Effects/Collateral	Financial collateral simple method
s007 r030 c080	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Credit risk
	CRM Effects/Collateral	Funded credit protection other than financial collateral with substitution effect
s007 r030 c090	Metric	CRM substitution effects Outflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Credit risk
	CRM Effects/Collateral	CRM techniques substitution effect
s007 r030 c100	Metric	CRM substitution effects Inflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Credit risk
s007 r030 c110	Metric	Exposure after CRM substitution effects pre conversion factors, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment

s007 r030 c110	Type of risk	Credit risk
s007 r030 c120	Metric	CRM Volatility adjustment to the exposure [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Credit risk
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s007 r030 c130	Metric	CRM Financial collateral: adjusted value (Cvam) [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Credit risk
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s007 r030 c140	Metric	CRM Volatility and maturity adjustments [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Credit risk
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s007 r030 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Credit risk
s007 r030 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Credit risk
	Conversion factors for off-balance sheet items	0%
s007 r030 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Credit risk
	Conversion factors for off-balance sheet items	20%
s007 r030 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]

s007 r030 c180	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Credit risk
	Conversion factors for off-balance sheet items	50%
s007 r030 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Credit risk
	Conversion factors for off-balance sheet items	100%
s007 r030 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Credit risk
s007 r030 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Credit risk
s007 r040 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Counterparty credit risk
s007 r040 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Counterparty credit risk
s007 r040 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Counterparty credit risk

s007 r040 c050	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
s007 r040 c060	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Credit derivatives - Substitution effect
s007 r040 c070	Metric	CRM substitution effects - Value of Financial collateral: simple method [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Financial collateral simple method
s007 r040 c080	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Funded credit protection other than financial collateral with substitution effect
s007 r040 c090	Metric	CRM substitution effects Outflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	CRM techniques substitution effect
s007 r040 c100	Metric	CRM substitution effects Inflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Counterparty credit risk
s007 r040 c110	Metric	Exposure after CRM substitution effects pre conversion factors, net of value adjustments and provisions [mi]
	Base	Exposures

s007 r040 c110	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Counterparty credit risk
s007 r040 c120	Metric	CRM Volatility adjustment to the exposure [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s007 r040 c130	Metric	CRM Financial collateral: adjusted value (Cvam) [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s007 r040 c140	Metric	CRM Volatility and maturity adjustments [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s007 r040 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Counterparty credit risk
s007 r040 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Counterparty credit risk
s007 r040 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Counterparty credit risk

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s007 r050 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting - Centrally cleared through a compliant CCP
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Counterparty credit risk
s007 r050 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting - Centrally cleared through a compliant CCP
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Counterparty credit risk
s007 r060 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Counterparty credit risk
s007 r060 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Counterparty credit risk
s007 r060 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Counterparty credit risk
s007 r060 c050	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
s007 r060 c060	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Counterparty credit risk

s007 r060 c060	CRM Effects/Collateral	Credit derivatives - Substitution effect
s007 r060 c070	Metric	CRM substitution effects - Value of Financial collateral: simple method [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Financial collateral simple method
s007 r060 c080	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Funded credit protection other than financial collateral with substitution effect
s007 r060 c090	Metric	CRM substitution effects Outflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	CRM techniques substitution effect
s007 r060 c100	Metric	CRM substitution effects Inflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Counterparty credit risk
s007 r060 c110	Metric	Exposure after CRM substitution effects pre conversion factors, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Counterparty credit risk
s007 r060 c120	Metric	CRM Volatility adjustment to the exposure [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s007 r060 c130	Metric	CRM Financial collateral: adjusted value (Cvam) [mi]
	Base	Exposures

s007 r060 c130	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s007 r060 c140	Metric	CRM Volatility and maturity adjustments [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s007 r060 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Counterparty credit risk
s007 r060 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Counterparty credit risk
s007 r060 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Counterparty credit risk
s007 r060 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Counterparty credit risk
	Use of external ratings	Rated exposure
s007 r060 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Counterparty credit risk

s007 r060 c240	Use of external ratings	Unrated exposure where a derived rating is used
s007 r070 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Derivatives excluding Contractual Cross Product Netting - Centrally cleared through a compliant CCP
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Counterparty credit risk
s007 r070 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Derivatives excluding Contractual Cross Product Netting - Centrally cleared through a compliant CCP
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Counterparty credit risk
s007 r070 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Derivatives excluding Contractual Cross Product Netting - Centrally cleared through a compliant CCP
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Counterparty credit risk
s007 r080 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Counterparty credit risk
s007 r080 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Counterparty credit risk
s007 r080 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Counterparty credit risk
s007 r080 c050	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Counterparty credit risk

s007 r080 c050	CRM Effects/Collateral		Guarantees other than credit derivatives - Substitution effect
s007 r080 c060	Metric		CRM substitution effects - Value of Credit derivatives [mi]
	Base		Exposures
	Main category		Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach		Standardised Approach
	Exposure class		Exposures to institutions without a short-term credit assessment
	Type of risk		Counterparty credit risk
	CRM Effects/Collateral		Credit derivatives - Substitution effect
s007 r080 c070	Metric		CRM substitution effects - Value of Financial collateral: simple method [mi]
	Base		Exposures
	Main category		Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach		Standardised Approach
	Exposure class		Exposures to institutions without a short-term credit assessment
	Type of risk		Counterparty credit risk
	CRM Effects/Collateral		Financial collateral simple method
s007 r080 c080	Metric		CRM substitution effects - Value of Other funded credit protection [mi]
	Base		Exposures
	Main category		Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach		Standardised Approach
	Exposure class		Exposures to institutions without a short-term credit assessment
	Type of risk		Counterparty credit risk
	CRM Effects/Collateral		Funded credit protection other than financial collateral with substitution effect
s007 r080 c090	Metric		CRM substitution effects Outflows, net of value adjustments and provisions [mi]
	Base		Exposures
	Main category		Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach		Standardised Approach
	Exposure class		Exposures to institutions without a short-term credit assessment
	Type of risk		Counterparty credit risk
	CRM Effects/Collateral		CRM techniques substitution effect
s007 r080 c100	Metric		CRM substitution effects Inflows, net of value adjustments and provisions [mi]
	Base		Exposures
	Main category		Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach		Standardised Approach
	Exposure class		Exposures to institutions without a short-term credit assessment
	Type of risk		Counterparty credit risk
s007 r080 c110	Metric		Exposure after CRM substitution effects pre conversion factors, net of value adjustments and provisions [mi]
	Base		Exposures
	Main category		Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach		Standardised Approach
	Exposure class		Exposures to institutions without a short-term credit assessment
	Type of risk		Counterparty credit risk
s007 r080 c120	Metric		CRM Volatility adjustment to the exposure [mi]
	Base		Exposures

s007 r080 c120	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s007 r080 c130	Metric	CRM Financial collateral: adjusted value (Cvam) [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s007 r080 c140	Metric	CRM Volatility and maturity adjustments [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s007 r080 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Counterparty credit risk
s007 r080 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Counterparty credit risk
s007 r080 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Counterparty credit risk
s007 r080 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Counterparty credit risk

s007 r080 c230	Use of external ratings	Rated exposure

s007 r080 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Counterparty credit risk
	Use of external ratings	Unrated exposure where a derived rating is used

s007 r090 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	0%

s007 r090 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	0%

s007 r090 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	0%

s007 r090 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	0%

s007 r090 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%

s007 r090 c160	Risk weights	0%

s007 r090 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
	Risk weights	0%

s007 r090 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
	Risk weights	0%

s007 r090 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
	Risk weights	0%

s007 r090 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	0%

s007 r090 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	0%

s007 r090 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach

s007 r090 c230	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	0%
	Use of external ratings	Rated exposure
s007 r090 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	0%
	Use of external ratings	Unrated exposure where a derived rating is used
s007 r100 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	2%
s007 r100 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	2%
s007 r100 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	2%
s007 r100 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	2%
s007 r100 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment

s007 r100 c160	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
	Risk weights	2%
s007 r100 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
	Risk weights	2%
s007 r100 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
	Risk weights	2%
s007 r100 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
	Risk weights	2%
s007 r100 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	2%
s007 r100 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	2%

s007 r100 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	2%
	Use of external ratings	Rated exposure
s007 r100 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	2%
	Use of external ratings	Unrated exposure where a derived rating is used
s007 r110 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	10%
s007 r110 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	10%
s007 r110 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	10%
s007 r110 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries

s007 r110 c150	Risk weights	10%

s007 r110 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
	Risk weights	10%

s007 r110 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
	Risk weights	10%

s007 r110 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
	Risk weights	10%

s007 r110 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
	Risk weights	10%

s007 r110 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	10%

s007 r110 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment

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s007 r110 c220	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	10%
s007 r110 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	10%
	Use of external ratings	Rated exposure
s007 r110 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	10%
	Use of external ratings	Unrated exposure where a derived rating is used
s007 r120 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	20%
s007 r120 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	20%
s007 r120 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	20%
s007 r120 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures

s007 r120 c150	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	20%
s007 r120 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
	Risk weights	20%
s007 r120 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
	Risk weights	20%
s007 r120 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
	Risk weights	20%
s007 r120 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
	Risk weights	20%
s007 r120 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries

s007 r120 c200	Risk weights	20%
s007 r120 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	20%
s007 r120 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	20%
	Use of external ratings	Rated exposure
s007 r120 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	20%
	Use of external ratings	Unrated exposure where a derived rating is used
s007 r130 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	35%
s007 r130 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	35%
s007 r130 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment

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s007 r130 c040	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	35%
s007 r130 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	35%
s007 r130 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
	Risk weights	35%
s007 r130 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
	Risk weights	35%
s007 r130 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
	Risk weights	35%
s007 r130 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
	Risk weights	35%
s007 r130 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures

s007 r130 c200	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	35%
s007 r130 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	35%
s007 r130 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	35%
	Use of external ratings	Rated exposure
s007 r130 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	35%
	Use of external ratings	Unrated exposure where a derived rating is used
s007 r140 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	50%
s007 r140 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	50%
s007 r140 c040	Metric	Exposure net of value adjustments and provisions [mi]

s007 r140 c040	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	50%
s007 r140 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	50%
s007 r140 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
	Risk weights	50%
s007 r140 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
	Risk weights	50%
s007 r140 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
	Risk weights	50%
s007 r140 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries

s007 r140 c190	Conversion factors for off-balance sheet items	100%
	Risk weights	50%
s007 r140 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	50%
s007 r140 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	50%
s007 r140 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	50%
	Use of external ratings	Rated exposure
s007 r140 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	50%
	Use of external ratings	Unrated exposure where a derived rating is used
s007 r150 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	70%
s007 r150 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach

s007 r150 c160	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
	Risk weights	70%
s007 r150 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
	Risk weights	70%
s007 r150 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
	Risk weights	70%
s007 r150 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
	Risk weights	70%
s007 r150 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	70%
s007 r150 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	70%
s007 r150 c230	Metric	Risk weighted exposure amount [mi]

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s007 r150 c230	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	70%
	Use of external ratings	Rated exposure
s007 r150 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	70%
	Use of external ratings	Unrated exposure where a derived rating is used
s007 r160 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	75%
s007 r160 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	75%
s007 r160 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	75%
s007 r160 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	75%

s007 r160 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
	Risk weights	75%
s007 r160 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
	Risk weights	75%
s007 r160 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
	Risk weights	75%
s007 r160 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
	Risk weights	75%
s007 r160 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	75%
s007 r160 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach

s007 r160 c220	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	75%
s007 r160 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	75%
	Use of external ratings	Rated exposure
s007 r160 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	75%
	Use of external ratings	Unrated exposure where a derived rating is used
s007 r170 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	100%
s007 r170 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	100%
s007 r170 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	100%
s007 r170 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment

s007 r170 c150	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	100%
s007 r170 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
	Risk weights	100%
s007 r170 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
	Risk weights	100%
s007 r170 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
	Risk weights	100%
s007 r170 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
	Risk weights	100%
s007 r170 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	100%

s007 r170 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	100%
s007 r170 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	100%
	Use of external ratings	Rated exposure
s007 r170 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	100%
	Use of external ratings	Unrated exposure where a derived rating is used
s007 r180 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	150%
s007 r180 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	150%
s007 r180 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries

s007 r180 c040	Risk weights	150%
s007 r180 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	150%
s007 r180 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
	Risk weights	150%
s007 r180 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
	Risk weights	150%
s007 r180 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
	Risk weights	150%
s007 r180 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
	Risk weights	150%
s007 r180 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment

s007 r180 c200	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	150%
s007 r180 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	150%
s007 r180 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	150%
	Use of external ratings	Rated exposure
s007 r180 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	150%
	Use of external ratings	Unrated exposure where a derived rating is used
s007 r190 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	250%
s007 r190 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	250%
s007 r190 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures

s007 r190 c040	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	250%
s007 r190 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	250%
s007 r190 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
	Risk weights	250%
s007 r190 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
	Risk weights	250%
s007 r190 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
	Risk weights	250%
s007 r190 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%

s007 r190 c190	Risk weights	250%

s007 r190 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	250%

s007 r190 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	250%

s007 r190 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	250%
	Use of external ratings	Rated exposure

s007 r190 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	250%
	Use of external ratings	Unrated exposure where a derived rating is used

s007 r200 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	1250%

s007 r200 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment

s007 r200 c030	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	1250%
s007 r200 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	1250%
s007 r200 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	1250%
s007 r200 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
	Risk weights	1250%
s007 r200 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
	Risk weights	1250%
s007 r200 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
	Risk weights	1250%
s007 r200 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment

s007 r200 c190	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
	Risk weights	1250%
s007 r200 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	1250%
s007 r200 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	1250%
s007 r200 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	1250%
	Use of external ratings	Rated exposure
s007 r200 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	1250%
	Use of external ratings	Unrated exposure where a derived rating is used
s007 r210 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	Risk weights other for CR SA
s007 r210 c030	Metric	Value adjustments and provision associated with the original exposure [mi]

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s007 r210 c030	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	Risk weights other for CR SA
s007 r210 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	Risk weights other for CR SA
s007 r210 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	Risk weights other for CR SA
s007 r210 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
	Risk weights	Risk weights other for CR SA
s007 r210 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
	Risk weights	Risk weights other for CR SA
s007 r210 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%

s007 r210 c180	Risk weights	Risk weights other for CR SA
s007 r210 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
	Risk weights	Risk weights other for CR SA
s007 r210 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	Risk weights other for CR SA
s007 r210 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	Risk weights other for CR SA
s007 r210 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	Risk weights other for CR SA
	Use of external ratings	Rated exposure
s007 r210 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	Risk weights other for CR SA
	Use of external ratings	Unrated exposure where a derived rating is used
s008 r010 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach

s008 r010 c010	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
s008 r010 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
s008 r010 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
s008 r010 c050	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
s008 r010 c060	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Credit derivatives - Substitution effect
s008 r010 c070	Metric	CRM substitution effects - Value of Financial collateral: simple method [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Financial collateral simple method
s008 r010 c080	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Funded credit protection other than financial collateral with substitution effect
s008 r010 c090	Metric	CRM substitution effects Outflows, net of value adjustments and provisions [mi]

s008 r010 c090	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques substitution effect
s008 r010 c100	Metric	CRM substitution effects Inflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
s008 r010 c110	Metric	Exposure after CRM substitution effects pre conversion factors, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
s008 r010 c120	Metric	CRM Volatility adjustment to the exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s008 r010 c130	Metric	CRM Financial collateral: adjusted value (Cvam) [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s008 r010 c140	Metric	CRM Volatility and maturity adjustments [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s008 r010 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach

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s008 r010 c150	Exposure class	Exposures to corporates without a short-term credit assessment	
	Type of risk	Credit risk, counterparty credit risk and free deliveries	
s008 r010 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]	
	Base	Exposures	
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment	
	Approach	Standardised Approach	
	Exposure class	Exposures to corporates without a short-term credit assessment	
	Type of risk	Credit risk, counterparty credit risk and free deliveries	
	Conversion factors for off-balance sheet items	0%	
s008 r010 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]	
	Base	Exposures	
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment	
	Approach	Standardised Approach	
	Exposure class	Exposures to corporates without a short-term credit assessment	
	Type of risk	Credit risk, counterparty credit risk and free deliveries	
	Conversion factors for off-balance sheet items	20%	
s008 r010 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]	
	Base	Exposures	
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment	
	Approach	Standardised Approach	
	Exposure class	Exposures to corporates without a short-term credit assessment	
	Type of risk	Credit risk, counterparty credit risk and free deliveries	
	Conversion factors for off-balance sheet items	50%	
s008 r010 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]	
	Base	Exposures	
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment	
	Approach	Standardised Approach	
	Exposure class	Exposures to corporates without a short-term credit assessment	
	Type of risk	Credit risk, counterparty credit risk and free deliveries	
	Conversion factors for off-balance sheet items	100%	
s008 r010 c200	Metric	Exposure value, net of value adjustments and provisions [mi]	
	Base	Exposures	
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment	
	Approach	Standardised Approach	
	Exposure class	Exposures to corporates without a short-term credit assessment	
	Type of risk	Credit risk, counterparty credit risk and free deliveries	
s008 r010 c220	Metric	Risk weighted exposure amount [mi]	
	Base	Exposures	
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment	
	Approach	Standardised Approach	
	Exposure class	Exposures to corporates without a short-term credit assessment	
	Type of risk	Credit risk, counterparty credit risk and free deliveries	
s008 r010 c230	Metric	Risk weighted exposure amount [mi]	

s008 r010 c230	Base		Exposures
	Main category		Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach		Standardised Approach
	Exposure class		Exposures to corporates without a short-term credit assessment
	Type of risk		Credit risk, counterparty credit risk and free deliveries
	Use of external ratings		Rated exposure
s008 r010 c240	Metric		Risk weighted exposure amount [mi]
	Base		Exposures
	Main category		Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach		Standardised Approach
	Exposure class		Exposures to corporates without a short-term credit assessment
	Type of risk		Credit risk, counterparty credit risk and free deliveries
	Use of external ratings		Unrated exposure where a derived rating is used
s008 r011 c010	Metric		Original exposure pre conversion factors [mi]
	Base		Exposures
	Main category		Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach		Standardised Approach
	Exposure class		Exposures to corporates without a short-term credit assessment
	Counterparty sector		SME
	Type of risk		Credit risk, counterparty credit risk and free deliveries
s008 r011 c030	Metric		Value adjustments and provision associated with the original exposure [mi]
	Base		Exposures
	Main category		Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach		Standardised Approach
	Exposure class		Exposures to corporates without a short-term credit assessment
	Counterparty sector		SME
	Type of risk		Credit risk, counterparty credit risk and free deliveries
s008 r011 c040	Metric		Exposure net of value adjustments and provisions [mi]
	Base		Exposures
	Main category		Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach		Standardised Approach
	Exposure class		Exposures to corporates without a short-term credit assessment
	Counterparty sector		SME
	Type of risk		Credit risk, counterparty credit risk and free deliveries
s008 r011 c050	Metric		CRM substitution effects - Value of Guarantees [mi]
	Base		Exposures
	Main category		Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach		Standardised Approach
	Exposure class		Exposures to corporates without a short-term credit assessment
	Counterparty sector		SME
	Type of risk		Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral		Guarantees other than credit derivatives - Substitution effect
s008 r011 c060	Metric		CRM substitution effects - Value of Credit derivatives [mi]

s008 r011 c060	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Credit derivatives - Substitution effect
s008 r011 c070	Metric	CRM substitution effects - Value of Financial collateral: simple method [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Financial collateral simple method
s008 r011 c080	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Funded credit protection other than financial collateral with substitution effect
s008 r011 c090	Metric	CRM substitution effects Outflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques substitution effect
s008 r011 c100	Metric	CRM substitution effects Inflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
s008 r011 c110	Metric	Exposure after CRM substitution effects pre conversion factors, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment

s008 r011 c110	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
s008 r011 c120	Metric	CRM Volatility adjustment to the exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s008 r011 c130	Metric	CRM Financial collateral: adjusted value (Cvam) [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s008 r011 c140	Metric	CRM Volatility and maturity adjustments [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s008 r011 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
s008 r011 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
s008 r011 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures

s008 r011 c170	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
s008 r011 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
s008 r011 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
s008 r011 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
s008 r011 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
s008 r012 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential

s008 r012 c010	Type of credit protection		Secured by mortgages on immovable property

s008 r012 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	Type of credit protection	Secured by mortgages on immovable property

s008 r012 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	Type of credit protection	Secured by mortgages on immovable property

s008 r012 c050	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
	Type of credit protection	Secured by mortgages on immovable property

s008 r012 c060	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	CRM Effects/Collateral	Credit derivatives - Substitution effect
	Type of credit protection	Secured by mortgages on immovable property

s008 r012 c070	Metric	CRM substitution effects - Value of Financial collateral: simple method [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	CRM Effects/Collateral	Financial collateral simple method

s008 r012 c070	Type of credit protection	Secured by mortgages on immovable property

s008 r012 c080	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	CRM Effects/Collateral	Funded credit protection other than financial collateral with substitution effect
	Type of credit protection	Secured by mortgages on immovable property

s008 r012 c090	Metric	CRM substitution effects Outflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	CRM Effects/Collateral	CRM techniques substitution effect
	Type of credit protection	Secured by mortgages on immovable property

s008 r012 c100	Metric	CRM substitution effects Inflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	Type of credit protection	Secured by mortgages on immovable property

s008 r012 c110	Metric	Exposure after CRM substitution effects pre conversion factors, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	Type of credit protection	Secured by mortgages on immovable property

s008 r012 c120	Metric	CRM Volatility adjustment to the exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)

s008 r012 c120	Type of credit protection	Secured by mortgages on immovable property
s008 r012 c130	Metric	CRM Financial collateral: adjusted value (Cvam) [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
	Type of credit protection	Secured by mortgages on immovable property
s008 r012 c140	Metric	CRM Volatility and maturity adjustments [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
	Type of credit protection	Secured by mortgages on immovable property
s008 r012 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	Type of credit protection	Secured by mortgages on immovable property
s008 r012 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	Conversion factors for off-balance sheet items	0%
	Type of credit protection	Secured by mortgages on immovable property
s008 r012 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential

s008 r012 c170	Conversion factors for off-balance sheet items	20%
	Type of credit protection	Secured by mortgages on immovable property
s008 r012 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	Conversion factors for off-balance sheet items	50%
	Type of credit protection	Secured by mortgages on immovable property
s008 r012 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	Conversion factors for off-balance sheet items	100%
	Type of credit protection	Secured by mortgages on immovable property
s008 r012 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	Type of credit protection	Secured by mortgages on immovable property
s008 r012 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	Type of credit protection	Secured by mortgages on immovable property
s008 r013 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Permanent partial use

s008 r013 c020	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Counterparty	Default funds
	Partial Use	Permanent partial use
s008 r013 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Permanent partial use
s008 r013 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Permanent partial use
s008 r013 c050	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
	Partial Use	Permanent partial use
s008 r013 c060	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Credit derivatives - Substitution effect
	Partial Use	Permanent partial use
s008 r013 c070	Metric	CRM substitution effects - Value of Financial collateral: simple method [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment

s008 r013 c070	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Financial collateral simple method
	Partial Use	Permanent partial use
s008 r013 c080	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Funded credit protection other than financial collateral with substitution effect
	Partial Use	Permanent partial use
s008 r013 c090	Metric	CRM substitution effects Outflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques substitution effect
	Partial Use	Permanent partial use
s008 r013 c100	Metric	CRM substitution effects Inflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Permanent partial use
s008 r013 c110	Metric	Exposure after CRM substitution effects pre conversion factors, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Permanent partial use
s008 r013 c120	Metric	CRM Volatility adjustment to the exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
	Partial Use	Permanent partial use
s008 r013 c130	Metric	CRM Financial collateral: adjusted value (Cvam) [mi]
	Base	Exposures

s008 r013 c130	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
	Partial Use	Permanent partial use
s008 r013 c140	Metric	CRM Volatility and maturity adjustments [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
	Partial Use	Permanent partial use
s008 r013 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Permanent partial use
s008 r013 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
	Partial Use	Permanent partial use
s008 r013 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
	Partial Use	Permanent partial use
s008 r013 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries

s008 r013 c180	Conversion factors for off-balance sheet items	50%
	Partial Use	Permanent partial use
s008 r013 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
	Partial Use	Permanent partial use
s008 r013 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Permanent partial use
s008 r013 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Permanent partial use
s008 r013 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Permanent partial use
	Use of external ratings	Rated exposure
s008 r013 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Permanent partial use
	Use of external ratings	Unrated exposure where a derived rating is used
s008 r014 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment

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s008 r014 c010	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Temporally partial use
s008 r014 c020	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Counterparty	Default funds
	Partial Use	Temporally partial use
s008 r014 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Temporally partial use
s008 r014 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Temporally partial use
s008 r014 c050	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
	Partial Use	Temporally partial use
s008 r014 c060	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Credit derivatives - Substitution effect
	Partial Use	Temporally partial use
s008 r014 c070	Metric	CRM substitution effects - Value of Financial collateral: simple method [mi]

s008 r014 c070	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Financial collateral simple method
	Partial Use	Temporally partial use
s008 r014 c080	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Funded credit protection other than financial collateral with substitution effect
	Partial Use	Temporally partial use
s008 r014 c090	Metric	CRM substitution effects Outflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques substitution effect
	Partial Use	Temporally partial use
s008 r014 c100	Metric	CRM substitution effects Inflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Temporally partial use
s008 r014 c110	Metric	Exposure after CRM substitution effects pre conversion factors, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Temporally partial use
s008 r014 c120	Metric	CRM Volatility adjustment to the exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries

s008 r014 c120	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
	Partial Use	Temporally partial use
s008 r014 c130	Metric	CRM Financial collateral: adjusted value (Cvam) [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
	Partial Use	Temporally partial use
s008 r014 c140	Metric	CRM Volatility and maturity adjustments [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
	Partial Use	Temporally partial use
s008 r014 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Temporally partial use
s008 r014 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
	Partial Use	Temporally partial use
s008 r014 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
	Partial Use	Temporally partial use
s008 r014 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures

s008 r014 c180	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
	Partial Use	Temporally partial use
s008 r014 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
	Partial Use	Temporally partial use
s008 r014 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Temporally partial use
s008 r014 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Temporally partial use
s008 r014 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Temporally partial use
	Use of external ratings	Rated exposure
s008 r014 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Temporally partial use

s008 r014 c240	Use of external ratings	Unrated exposure where a derived rating is used
s008 r020 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Credit risk and free deliveries
s008 r020 c020	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Credit risk and free deliveries
	Counterparty	Default funds
s008 r020 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Credit risk and free deliveries
s008 r020 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Credit risk and free deliveries
s008 r020 c050	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Credit risk and free deliveries
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
s008 r020 c060	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Credit risk and free deliveries
	CRM Effects/Collateral	Credit derivatives - Substitution effect
s008 r020 c070	Metric	CRM substitution effects - Value of Financial collateral: simple method [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment

s008 r020 c070	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Credit risk and free deliveries
	CRM Effects/Collateral	Financial collateral simple method
s008 r020 c080	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Credit risk and free deliveries
	CRM Effects/Collateral	Funded credit protection other than financial collateral with substitution effect
s008 r020 c090	Metric	CRM substitution effects Outflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques substitution effect
s008 r020 c100	Metric	CRM substitution effects Inflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Credit risk and free deliveries
s008 r020 c110	Metric	Exposure after CRM substitution effects pre conversion factors, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Credit risk and free deliveries
s008 r020 c120	Metric	CRM Volatility adjustment to the exposure [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s008 r020 c130	Metric	CRM Financial collateral: adjusted value (Cvam) [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Credit risk and free deliveries

s008 r020 c130	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s008 r020 c140	Metric	CRM Volatility and maturity adjustments [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s008 r020 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Credit risk and free deliveries
s008 r020 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Credit risk and free deliveries
s008 r020 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Credit risk and free deliveries
s008 r030 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Credit risk
s008 r030 c020	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Credit risk
	Counterparty	Default funds
s008 r030 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach

| s008 r030 c030 | Exposure class | Exposures to corporates without a short-term credit assessment |
| | Type of risk | Credit risk |

s008 r030 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Credit risk

s008 r030 c050	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Credit risk
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect

s008 r030 c060	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Credit risk
	CRM Effects/Collateral	Credit derivatives - Substitution effect

s008 r030 c070	Metric	CRM substitution effects - Value of Financial collateral: simple method [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Credit risk
	CRM Effects/Collateral	Financial collateral simple method

s008 r030 c080	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Credit risk
	CRM Effects/Collateral	Funded credit protection other than financial collateral with substitution effect

s008 r030 c090	Metric	CRM substitution effects Outflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Credit risk
	CRM Effects/Collateral	CRM techniques substitution effect

s008 r030 c100	Metric	CRM substitution effects Inflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Credit risk
s008 r030 c110	Metric	Exposure after CRM substitution effects pre conversion factors, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Credit risk
s008 r030 c120	Metric	CRM Volatility adjustment to the exposure [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Credit risk
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s008 r030 c130	Metric	CRM Financial collateral: adjusted value (Cvam) [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Credit risk
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s008 r030 c140	Metric	CRM Volatility and maturity adjustments [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Credit risk
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s008 r030 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Credit risk
s008 r030 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach

s008 r030 c160	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Credit risk
	Conversion factors for off-balance sheet items	0%
s008 r030 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Credit risk
	Conversion factors for off-balance sheet items	20%
s008 r030 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Credit risk
	Conversion factors for off-balance sheet items	50%
s008 r030 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Credit risk
	Conversion factors for off-balance sheet items	100%
s008 r030 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Credit risk
s008 r030 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Credit risk
s008 r040 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Counterparty credit risk
s008 r040 c030	Metric	Value adjustments and provision associated with the original exposure [mi]

s008 r040 c030	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Counterparty credit risk
s008 r040 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Counterparty credit risk
s008 r040 c050	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
s008 r040 c060	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Credit derivatives - Substitution effect
s008 r040 c070	Metric	CRM substitution effects - Value of Financial collateral: simple method [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Financial collateral simple method
s008 r040 c080	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Funded credit protection other than financial collateral with substitution effect
s008 r040 c090	Metric	CRM substitution effects Outflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach

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s008 r040 c090	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	CRM techniques substitution effect
s008 r040 c100	Metric	CRM substitution effects Inflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Counterparty credit risk
s008 r040 c110	Metric	Exposure after CRM substitution effects pre conversion factors, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Counterparty credit risk
s008 r040 c120	Metric	CRM Volatility adjustment to the exposure [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s008 r040 c130	Metric	CRM Financial collateral: adjusted value (Cvam) [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s008 r040 c140	Metric	CRM Volatility and maturity adjustments [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s008 r040 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Counterparty credit risk
s008 r040 c200	Metric	Exposure value, net of value adjustments and provisions [mi]

s008 r040 c200	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Counterparty credit risk
s008 r040 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Counterparty credit risk
s008 r050 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting - Centrally cleared through a compliant CCP
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Counterparty credit risk
s008 r050 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting - Centrally cleared through a compliant CCP
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Counterparty credit risk
s008 r060 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Counterparty credit risk
s008 r060 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Counterparty credit risk
s008 r060 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Counterparty credit risk
s008 r060 c050	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures

s008 r060 c050	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
s008 r060 c060	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Credit derivatives - Substitution effect
s008 r060 c070	Metric	CRM substitution effects - Value of Financial collateral: simple method [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Financial collateral simple method
s008 r060 c080	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Funded credit protection other than financial collateral with substitution effect
s008 r060 c090	Metric	CRM substitution effects Outflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	CRM techniques substitution effect
s008 r060 c100	Metric	CRM substitution effects Inflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Counterparty credit risk
s008 r060 c110	Metric	Exposure after CRM substitution effects pre conversion factors, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach

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s008 r060 c110	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Counterparty credit risk
s008 r060 c120	Metric	CRM Volatility adjustment to the exposure [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s008 r060 c130	Metric	CRM Financial collateral: adjusted value (Cvam) [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s008 r060 c140	Metric	CRM Volatility and maturity adjustments [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s008 r060 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Counterparty credit risk
s008 r060 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Counterparty credit risk
s008 r060 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Counterparty credit risk
s008 r060 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures

s008 r060 c230	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting	
	Approach	Standardised Approach	
	Exposure class	Exposures to corporates without a short-term credit assessment	
	Type of risk	Counterparty credit risk	
	Use of external ratings	Rated exposure	
s008 r060 c240	Metric	Risk weighted exposure amount [mi]	
	Base	Exposures	
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting	
	Approach	Standardised Approach	
	Exposure class	Exposures to corporates without a short-term credit assessment	
	Type of risk	Counterparty credit risk	
	Use of external ratings	Unrated exposure where a derived rating is used	
s008 r070 c010	Metric	Original exposure pre conversion factors [mi]	
	Base	Exposures	
	Main category	Derivatives excluding Contractual Cross Product Netting - Centrally cleared through a compliant CCP	
	Approach	Standardised Approach	
	Exposure class	Exposures to corporates without a short-term credit assessment	
	Type of risk	Counterparty credit risk	
s008 r070 c030	Metric	Value adjustments and provision associated with the original exposure [mi]	
	Base	Exposures	
	Main category	Derivatives excluding Contractual Cross Product Netting - Centrally cleared through a compliant CCP	
	Approach	Standardised Approach	
	Exposure class	Exposures to corporates without a short-term credit assessment	
	Type of risk	Counterparty credit risk	
s008 r070 c200	Metric	Exposure value, net of value adjustments and provisions [mi]	
	Base	Exposures	
	Main category	Derivatives excluding Contractual Cross Product Netting - Centrally cleared through a compliant CCP	
	Approach	Standardised Approach	
	Exposure class	Exposures to corporates without a short-term credit assessment	
	Type of risk	Counterparty credit risk	
s008 r080 c010	Metric	Original exposure pre conversion factors [mi]	
	Base	Exposures	
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting	
	Approach	Standardised Approach	
	Exposure class	Exposures to corporates without a short-term credit assessment	
	Type of risk	Counterparty credit risk	
s008 r080 c030	Metric	Value adjustments and provision associated with the original exposure [mi]	
	Base	Exposures	
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting	
	Approach	Standardised Approach	
	Exposure class	Exposures to corporates without a short-term credit assessment	
	Type of risk	Counterparty credit risk	
s008 r080 c040	Metric	Exposure net of value adjustments and provisions [mi]	

s008 r080 c040	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Counterparty credit risk
s008 r080 c050	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
s008 r080 c060	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Credit derivatives - Substitution effect
s008 r080 c070	Metric	CRM substitution effects - Value of Financial collateral: simple method [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Financial collateral simple method
s008 r080 c080	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Funded credit protection other than financial collateral with substitution effect
s008 r080 c090	Metric	CRM substitution effects Outflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	CRM techniques substitution effect
s008 r080 c100	Metric	CRM substitution effects Inflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting

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s008 r080 c100	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Counterparty credit risk
s008 r080 c110	Metric	Exposure after CRM substitution effects pre conversion factors, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Counterparty credit risk
s008 r080 c120	Metric	CRM Volatility adjustment to the exposure [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s008 r080 c130	Metric	CRM Financial collateral: adjusted value (Cvam) [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s008 r080 c140	Metric	CRM Volatility and maturity adjustments [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s008 r080 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Counterparty credit risk
s008 r080 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Counterparty credit risk
s008 r080 c220	Metric	Risk weighted exposure amount [mi]

s008 r080 c220	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Counterparty credit risk
s008 r080 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Counterparty credit risk
	Use of external ratings	Rated exposure
s008 r080 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Counterparty credit risk
	Use of external ratings	Unrated exposure where a derived rating is used
s008 r090 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	0%
s008 r090 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	0%
s008 r090 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	0%
s008 r090 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment

s008 r090 c150	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	0%
s008 r090 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
	Risk weights	0%
s008 r090 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
	Risk weights	0%
s008 r090 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
	Risk weights	0%
s008 r090 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
	Risk weights	0%
s008 r090 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	0%

s008 r090 c220		
	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	0%
s008 r090 c230		
	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	0%
	Use of external ratings	Rated exposure
s008 r090 c240		
	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	0%
	Use of external ratings	Unrated exposure where a derived rating is used
s008 r100 c010		
	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	2%
s008 r100 c030		
	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	2%
s008 r100 c040		
	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries

s008 r100 c040	Risk weights	2%

s008 r100 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	2%

s008 r100 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
	Risk weights	2%

s008 r100 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
	Risk weights	2%

s008 r100 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
	Risk weights	2%

s008 r100 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
	Risk weights	2%

s008 r100 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment

s008 r100 c200	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	2%
s008 r100 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	2%
s008 r100 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	2%
	Use of external ratings	Rated exposure
s008 r100 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	2%
	Use of external ratings	Unrated exposure where a derived rating is used
s008 r110 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	10%
s008 r110 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	10%
s008 r110 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures

s008 r110 c040	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	10%
s008 r110 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	10%
s008 r110 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
	Risk weights	10%
s008 r110 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
	Risk weights	10%
s008 r110 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
	Risk weights	10%
s008 r110 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%

s008 r110 c190	Risk weights	10%
s008 r110 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	10%
s008 r110 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	10%
s008 r110 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	10%
	Use of external ratings	Rated exposure
s008 r110 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	10%
	Use of external ratings	Unrated exposure where a derived rating is used
s008 r120 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	20%
s008 r120 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment

s008 r120 c030	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	20%
s008 r120 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	20%
s008 r120 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	20%
s008 r120 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
	Risk weights	20%
s008 r120 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
	Risk weights	20%
s008 r120 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
	Risk weights	20%
s008 r120 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment

s008 r120 c190	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
	Risk weights	20%
s008 r120 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	20%
s008 r120 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	20%
s008 r120 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	20%
	Use of external ratings	Rated exposure
s008 r120 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	20%
	Use of external ratings	Unrated exposure where a derived rating is used
s008 r130 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	35%
s008 r130 c030	Metric	Value adjustments and provision associated with the original exposure [mi]

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s008 r130 c030	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	35%
s008 r130 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	35%
s008 r130 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	35%
s008 r130 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
	Risk weights	35%
s008 r130 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
	Risk weights	35%
s008 r130 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%

s008 r130 c180	Risk weights	35%
s008 r130 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
	Risk weights	35%
s008 r130 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	35%
s008 r130 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	35%
s008 r130 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	35%
	Use of external ratings	Rated exposure
s008 r130 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	35%
	Use of external ratings	Unrated exposure where a derived rating is used
s008 r140 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach

s008 r140 c010	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	50%

s008 r140 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	50%

s008 r140 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	50%

s008 r140 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	50%

s008 r140 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
	Risk weights	50%

s008 r140 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
	Risk weights	50%

s008 r140 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment

s008 r140 c180	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
	Risk weights	50%
s008 r140 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
	Risk weights	50%
s008 r140 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	50%
s008 r140 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	50%
s008 r140 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	50%
	Use of external ratings	Rated exposure
s008 r140 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	50%
	Use of external ratings	Unrated exposure where a derived rating is used

s008 r150 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	70%
s008 r150 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
	Risk weights	70%
s008 r150 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
	Risk weights	70%
s008 r150 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
	Risk weights	70%
s008 r150 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
	Risk weights	70%
s008 r150 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach

s008 r150 c200	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	70%

s008 r150 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	70%

s008 r150 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	70%
	Use of external ratings	Rated exposure

s008 r150 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	70%
	Use of external ratings	Unrated exposure where a derived rating is used

s008 r160 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	75%

s008 r160 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	75%

s008 r160 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment

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s008 r160 c040	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	75%
s008 r160 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	75%
s008 r160 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
	Risk weights	75%
s008 r160 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
	Risk weights	75%
s008 r160 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
	Risk weights	75%
s008 r160 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
	Risk weights	75%

s008 r160 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	75%
s008 r160 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	75%
s008 r160 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	75%
	Use of external ratings	Rated exposure
s008 r160 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	75%
	Use of external ratings	Unrated exposure where a derived rating is used
s008 r170 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	100%
s008 r170 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries

s008 r170 c030	Risk weights	100%
s008 r170 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	100%
s008 r170 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	100%
s008 r170 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
	Risk weights	100%
s008 r170 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
	Risk weights	100%
s008 r170 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
	Risk weights	100%
s008 r170 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach

s008 r170 c190	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
	Risk weights	100%
s008 r170 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	100%
s008 r170 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	100%
s008 r170 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	100%
	Use of external ratings	Rated exposure
s008 r170 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	100%
	Use of external ratings	Unrated exposure where a derived rating is used
s008 r180 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	150%
s008 r180 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures

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s008 r180 c030	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	150%
s008 r180 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	150%
s008 r180 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	150%
s008 r180 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
	Risk weights	150%
s008 r180 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
	Risk weights	150%
s008 r180 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
	Risk weights	150%

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s008 r180 c190

Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Standardised Approach
Exposure class	Exposures to corporates without a short-term credit assessment
Type of risk	Credit risk, counterparty credit risk and free deliveries
Conversion factors for off-balance sheet items	100%
Risk weights	150%

s008 r180 c200

Metric	Exposure value, net of value adjustments and provisions [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Standardised Approach
Exposure class	Exposures to corporates without a short-term credit assessment
Type of risk	Credit risk, counterparty credit risk and free deliveries
Risk weights	150%

s008 r180 c220

Metric	Risk weighted exposure amount [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Standardised Approach
Exposure class	Exposures to corporates without a short-term credit assessment
Type of risk	Credit risk, counterparty credit risk and free deliveries
Risk weights	150%

s008 r180 c230

Metric	Risk weighted exposure amount [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Standardised Approach
Exposure class	Exposures to corporates without a short-term credit assessment
Type of risk	Credit risk, counterparty credit risk and free deliveries
Risk weights	150%
Use of external ratings	Rated exposure

s008 r180 c240

Metric	Risk weighted exposure amount [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Standardised Approach
Exposure class	Exposures to corporates without a short-term credit assessment
Type of risk	Credit risk, counterparty credit risk and free deliveries
Risk weights	150%
Use of external ratings	Unrated exposure where a derived rating is used

s008 r190 c010

Metric	Original exposure pre conversion factors [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Standardised Approach
Exposure class	Exposures to corporates without a short-term credit assessment

s008 r190 c010	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	250%
s008 r190 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	250%
s008 r190 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	250%
s008 r190 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	250%
s008 r190 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
	Risk weights	250%
s008 r190 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
	Risk weights	250%
s008 r190 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach

s008 r190 c180	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
	Risk weights	250%
s008 r190 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
	Risk weights	250%
s008 r190 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	250%
s008 r190 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	250%
s008 r190 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	250%
	Use of external ratings	Rated exposure
s008 r190 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	250%
	Use of external ratings	Unrated exposure where a derived rating is used
s008 r200 c010	Metric	Original exposure pre conversion factors [mi]

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s008 r200 c010	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	1250%
s008 r200 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	1250%
s008 r200 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	1250%
s008 r200 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	1250%
s008 r200 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
	Risk weights	1250%
s008 r200 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
	Risk weights	1250%

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s008 r200 c180

Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Standardised Approach
Exposure class	Exposures to corporates without a short-term credit assessment
Type of risk	Credit risk, counterparty credit risk and free deliveries
Conversion factors for off-balance sheet items	50%
Risk weights	1250%

s008 r200 c190

Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Standardised Approach
Exposure class	Exposures to corporates without a short-term credit assessment
Type of risk	Credit risk, counterparty credit risk and free deliveries
Conversion factors for off-balance sheet items	100%
Risk weights	1250%

s008 r200 c200

Metric	Exposure value, net of value adjustments and provisions [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Standardised Approach
Exposure class	Exposures to corporates without a short-term credit assessment
Type of risk	Credit risk, counterparty credit risk and free deliveries
Risk weights	1250%

s008 r200 c220

Metric	Risk weighted exposure amount [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Standardised Approach
Exposure class	Exposures to corporates without a short-term credit assessment
Type of risk	Credit risk, counterparty credit risk and free deliveries
Risk weights	1250%

s008 r200 c230

Metric	Risk weighted exposure amount [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Standardised Approach
Exposure class	Exposures to corporates without a short-term credit assessment
Type of risk	Credit risk, counterparty credit risk and free deliveries
Risk weights	1250%
Use of external ratings	Rated exposure

s008 r200 c240

Metric	Risk weighted exposure amount [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Standardised Approach
Exposure class	Exposures to corporates without a short-term credit assessment

s008 r200 c240	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	1250%
	Use of external ratings	Unrated exposure where a derived rating is used
s008 r210 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	Risk weights other for CR SA
s008 r210 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	Risk weights other for CR SA
s008 r210 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	Risk weights other for CR SA
s008 r210 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	Risk weights other for CR SA
s008 r210 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
	Risk weights	Risk weights other for CR SA
s008 r210 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach

s008 r210 c170	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
	Risk weights	Risk weights other for CR SA
s008 r210 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
	Risk weights	Risk weights other for CR SA
s008 r210 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
	Risk weights	Risk weights other for CR SA
s008 r210 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	Risk weights other for CR SA
s008 r210 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	Risk weights other for CR SA
s008 r210 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	Risk weights other for CR SA
	Use of external ratings	Rated exposure
s008 r210 c240	Metric	Risk weighted exposure amount [mi]

s008 r210 c240	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	Risk weights other for CR SA
	Use of external ratings	Unrated exposure where a derived rating is used
s009 r010 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
s009 r010 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
s009 r010 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
s009 r010 c050	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
s009 r010 c060	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Credit derivatives - Substitution effect
s009 r010 c070	Metric	CRM substitution effects - Value of Financial collateral: simple method [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach

s009 r010 c070	Exposure class	Retail exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Financial collateral simple method
s009 r010 c080	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Funded credit protection other than financial collateral with substitution effect
s009 r010 c090	Metric	CRM substitution effects Outflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques substitution effect
s009 r010 c100	Metric	CRM substitution effects Inflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
s009 r010 c110	Metric	Exposure after CRM substitution effects pre conversion factors, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
s009 r010 c120	Metric	CRM Volatility adjustment to the exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s009 r010 c130	Metric	CRM Financial collateral: adjusted value (Cvam) [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)

s009 r010 c140	Metric	CRM Volatility and maturity adjustments [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s009 r010 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
s009 r010 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
s009 r010 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
s009 r010 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
s009 r010 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
s009 r010 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures

s009 r010 c200	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
s009 r010 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
s009 r010 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Use of external ratings	Rated exposure
s009 r010 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Use of external ratings	Unrated exposure where a derived rating is used
s009 r011 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
s009 r011 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
s009 r011 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Retail exposures

s009 r011 c040	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
s009 r011 c050	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
s009 r011 c060	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Credit derivatives - Substitution effect
s009 r011 c070	Metric	CRM substitution effects - Value of Financial collateral: simple method [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Financial collateral simple method
s009 r011 c080	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Funded credit protection other than financial collateral with substitution effect
s009 r011 c090	Metric	CRM substitution effects Outflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques substitution effect
s009 r011 c100	Metric	CRM substitution effects Inflows, net of value adjustments and provisions [mi]

s009 r011 c100	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
s009 r011 c110	Metric	Exposure after CRM substitution effects pre conversion factors, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
s009 r011 c120	Metric	CRM Volatility adjustment to the exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s009 r011 c130	Metric	CRM Financial collateral: adjusted value (Cvam) [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s009 r011 c140	Metric	CRM Volatility and maturity adjustments [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s009 r011 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Counterparty sector	SME

		COREP	
s009 r011 c150	Type of risk	Credit risk, counterparty credit risk and free deliveries	
s009 r011 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]	
	Base	Exposures	
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment	
	Approach	Standardised Approach	
	Exposure class	Retail exposures	
	Counterparty sector	SME	
	Type of risk	Credit risk, counterparty credit risk and free deliveries	
	Conversion factors for off-balance sheet items	0%	
s009 r011 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]	
	Base	Exposures	
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment	
	Approach	Standardised Approach	
	Exposure class	Retail exposures	
	Counterparty sector	SME	
	Type of risk	Credit risk, counterparty credit risk and free deliveries	
	Conversion factors for off-balance sheet items	20%	
s009 r011 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]	
	Base	Exposures	
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment	
	Approach	Standardised Approach	
	Exposure class	Retail exposures	
	Counterparty sector	SME	
	Type of risk	Credit risk, counterparty credit risk and free deliveries	
	Conversion factors for off-balance sheet items	50%	
s009 r011 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]	
	Base	Exposures	
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment	
	Approach	Standardised Approach	
	Exposure class	Retail exposures	
	Counterparty sector	SME	
	Type of risk	Credit risk, counterparty credit risk and free deliveries	
	Conversion factors for off-balance sheet items	100%	
s009 r011 c200	Metric	Exposure value, net of value adjustments and provisions [mi]	
	Base	Exposures	
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment	
	Approach	Standardised Approach	
	Exposure class	Retail exposures	
	Counterparty sector	SME	
	Type of risk	Credit risk, counterparty credit risk and free deliveries	
s009 r011 c220	Metric	Risk weighted exposure amount [mi]	
	Base	Exposures	
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment	

s009 r011 c220	Approach	Standardised Approach
	Exposure class	Retail exposures
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
s009 r012 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	Type of credit protection	Secured by mortgages on immovable property
s009 r012 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	Type of credit protection	Secured by mortgages on immovable property
s009 r012 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	Type of credit protection	Secured by mortgages on immovable property
s009 r012 c050	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
	Type of credit protection	Secured by mortgages on immovable property
s009 r012 c060	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Credit risk

s009 r012 c060	Collateral/Guarantee	Real estate. Residential
	CRM Effects/Collateral	Credit derivatives - Substitution effect
	Type of credit protection	Secured by mortgages on immovable property
s009 r012 c070	Metric	CRM substitution effects - Value of Financial collateral: simple method [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	CRM Effects/Collateral	Financial collateral simple method
	Type of credit protection	Secured by mortgages on immovable property
s009 r012 c080	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	CRM Effects/Collateral	Funded credit protection other than financial collateral with substitution effect
	Type of credit protection	Secured by mortgages on immovable property
s009 r012 c090	Metric	CRM substitution effects Outflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	CRM Effects/Collateral	CRM techniques substitution effect
	Type of credit protection	Secured by mortgages on immovable property
s009 r012 c100	Metric	CRM substitution effects Inflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	Type of credit protection	Secured by mortgages on immovable property
s009 r012 c110	Metric	Exposure after CRM substitution effects pre conversion factors, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Retail exposures

s009 r012 c110	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	Type of credit protection	Secured by mortgages on immovable property

s009 r012 c120	Metric	CRM Volatility adjustment to the exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
	Type of credit protection	Secured by mortgages on immovable property

s009 r012 c130	Metric	CRM Financial collateral: adjusted value (Cvam) [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
	Type of credit protection	Secured by mortgages on immovable property

s009 r012 c140	Metric	CRM Volatility and maturity adjustments [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
	Type of credit protection	Secured by mortgages on immovable property

s009 r012 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	Type of credit protection	Secured by mortgages on immovable property

s009 r012 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Retail exposures

s009 r012 c160	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	Conversion factors for off-balance sheet items	0%
	Type of credit protection	Secured by mortgages on immovable property
s009 r012 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	Conversion factors for off-balance sheet items	20%
	Type of credit protection	Secured by mortgages on immovable property
s009 r012 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	Conversion factors for off-balance sheet items	50%
	Type of credit protection	Secured by mortgages on immovable property
s009 r012 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	Conversion factors for off-balance sheet items	100%
	Type of credit protection	Secured by mortgages on immovable property
s009 r012 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	Type of credit protection	Secured by mortgages on immovable property
s009 r012 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach

s009 r012 c220	Exposure class	Retail exposures
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	Type of credit protection	Secured by mortgages on immovable property
s009 r013 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Permanent partial use
s009 r013 c020	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Counterparty	Default funds
	Partial Use	Permanent partial use
s009 r013 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Permanent partial use
s009 r013 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Permanent partial use
s009 r013 c050	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
	Partial Use	Permanent partial use
s009 r013 c060	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures

s009 r013 c060	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Credit derivatives - Substitution effect
	Partial Use	Permanent partial use
s009 r013 c070	Metric	CRM substitution effects - Value of Financial collateral: simple method [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Financial collateral simple method
	Partial Use	Permanent partial use
s009 r013 c080	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Funded credit protection other than financial collateral with substitution effect
	Partial Use	Permanent partial use
s009 r013 c090	Metric	CRM substitution effects Outflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques substitution effect
	Partial Use	Permanent partial use
s009 r013 c100	Metric	CRM substitution effects Inflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Permanent partial use
s009 r013 c110	Metric	Exposure after CRM substitution effects pre conversion factors, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries

s009 r013 c110	Partial Use	Permanent partial use

s009 r013 c120	Metric	CRM Volatility adjustment to the exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
	Partial Use	Permanent partial use

s009 r013 c130	Metric	CRM Financial collateral: adjusted value (Cvam) [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
	Partial Use	Permanent partial use

s009 r013 c140	Metric	CRM Volatility and maturity adjustments [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
	Partial Use	Permanent partial use

s009 r013 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Permanent partial use

s009 r013 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
	Partial Use	Permanent partial use

s009 r013 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment

s009 r013 c170	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
	Partial Use	Permanent partial use
s009 r013 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
	Partial Use	Permanent partial use
s009 r013 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
	Partial Use	Permanent partial use
s009 r013 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Permanent partial use
s009 r013 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Permanent partial use
s009 r013 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Permanent partial use
	Use of external ratings	Rated exposure

s009 r013 c240		
	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Permanent partial use
	Use of external ratings	Unrated exposure where a derived rating is used

s009 r014 c010		
	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Temporally partial use

s009 r014 c020		
	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Counterparty	Default funds
	Partial Use	Temporally partial use

s009 r014 c030		
	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Temporally partial use

s009 r014 c040		
	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Temporally partial use

s009 r014 c050		
	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries

| s009 r014 c050 | CRM Effects/Collateral | Guarantees other than credit derivatives - Substitution effect |
| | Partial Use | Temporally partial use |

s009 r014 c060	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Credit derivatives - Substitution effect
	Partial Use	Temporally partial use

s009 r014 c070	Metric	CRM substitution effects - Value of Financial collateral: simple method [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Financial collateral simple method
	Partial Use	Temporally partial use

s009 r014 c080	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Funded credit protection other than financial collateral with substitution effect
	Partial Use	Temporally partial use

s009 r014 c090	Metric	CRM substitution effects Outflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques substitution effect
	Partial Use	Temporally partial use

s009 r014 c100	Metric	CRM substitution effects Inflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Temporally partial use

| s009 r014 c110 | Metric | Exposure after CRM substitution effects pre conversion factors, net of value adjustments and provisions [mi] |
| | Base | Exposures |

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s009 r014 c110	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Temporally partial use
s009 r014 c120	Metric	CRM Volatility adjustment to the exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
	Partial Use	Temporally partial use
s009 r014 c130	Metric	CRM Financial collateral: adjusted value (Cvam) [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
	Partial Use	Temporally partial use
s009 r014 c140	Metric	CRM Volatility and maturity adjustments [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
	Partial Use	Temporally partial use
s009 r014 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Temporally partial use
s009 r014 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%

s009 r014 c160	Partial Use	Temporally partial use
s009 r014 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
	Partial Use	Temporally partial use
s009 r014 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
	Partial Use	Temporally partial use
s009 r014 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
	Partial Use	Temporally partial use
s009 r014 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Temporally partial use
s009 r014 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Temporally partial use
s009 r014 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach

s009 r014 c230	Exposure class	Retail exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Temporally partial use
	Use of external ratings	Rated exposure
s009 r014 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Temporally partial use
	Use of external ratings	Unrated exposure where a derived rating is used
s009 r020 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Credit risk and free deliveries
s009 r020 c020	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Credit risk and free deliveries
	Counterparty	Default funds
s009 r020 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Credit risk and free deliveries
s009 r020 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Credit risk and free deliveries
s009 r020 c050	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Credit risk and free deliveries

s009 r020 c050	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
s009 r020 c060	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Credit risk and free deliveries
	CRM Effects/Collateral	Credit derivatives - Substitution effect
s009 r020 c070	Metric	CRM substitution effects - Value of Financial collateral: simple method [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Credit risk and free deliveries
	CRM Effects/Collateral	Financial collateral simple method
s009 r020 c080	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Credit risk and free deliveries
	CRM Effects/Collateral	Funded credit protection other than financial collateral with substitution effect
s009 r020 c090	Metric	CRM substitution effects Outflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques substitution effect
s009 r020 c100	Metric	CRM substitution effects Inflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Credit risk and free deliveries
s009 r020 c110	Metric	Exposure after CRM substitution effects pre conversion factors, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Credit risk and free deliveries
s009 r020 c120	Metric	CRM Volatility adjustment to the exposure [mi]
	Base	Exposures

s009 r020 c120

Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Standardised Approach
Exposure class	Retail exposures
Type of risk	Credit risk and free deliveries
CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)

s009 r020 c130

Metric	CRM Financial collateral: adjusted value (Cvam) [mi]
Base	Exposures
Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Standardised Approach
Exposure class	Retail exposures
Type of risk	Credit risk and free deliveries
CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)

s009 r020 c140

Metric	CRM Volatility and maturity adjustments [mi]
Base	Exposures
Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Standardised Approach
Exposure class	Retail exposures
Type of risk	Credit risk and free deliveries
CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)

s009 r020 c150

Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
Base	Exposures
Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Standardised Approach
Exposure class	Retail exposures
Type of risk	Credit risk and free deliveries

s009 r020 c200

Metric	Exposure value, net of value adjustments and provisions [mi]
Base	Exposures
Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Standardised Approach
Exposure class	Retail exposures
Type of risk	Credit risk and free deliveries

s009 r020 c220

Metric	Risk weighted exposure amount [mi]
Base	Exposures
Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Standardised Approach
Exposure class	Retail exposures
Type of risk	Credit risk and free deliveries

s009 r030 c010

Metric	Original exposure pre conversion factors [mi]
Base	Exposures
Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Standardised Approach
Exposure class	Retail exposures
Type of risk	Credit risk

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s009 r030 c020	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Credit risk
	Counterparty	Default funds
s009 r030 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Credit risk
s009 r030 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Credit risk
s009 r030 c050	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Credit risk
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
s009 r030 c060	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Credit risk
	CRM Effects/Collateral	Credit derivatives - Substitution effect
s009 r030 c070	Metric	CRM substitution effects - Value of Financial collateral: simple method [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Credit risk
	CRM Effects/Collateral	Financial collateral simple method
s009 r030 c080	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment

s009 r030 c080	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Credit risk
	CRM Effects/Collateral	Funded credit protection other than financial collateral with substitution effect

s009 r030 c090	Metric	CRM substitution effects Outflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Credit risk
	CRM Effects/Collateral	CRM techniques substitution effect

s009 r030 c100	Metric	CRM substitution effects Inflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Credit risk

s009 r030 c110	Metric	Exposure after CRM substitution effects pre conversion factors, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Credit risk

s009 r030 c120	Metric	CRM Volatility adjustment to the exposure [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Credit risk
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)

s009 r030 c130	Metric	CRM Financial collateral: adjusted value (Cvam) [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Credit risk
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)

s009 r030 c140	Metric	CRM Volatility and maturity adjustments [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Credit risk

s009 r030 c140	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)	
s009 r030 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]	
	Base	Exposures	
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment	
	Approach	Standardised Approach	
	Exposure class	Retail exposures	
	Type of risk	Credit risk	
s009 r030 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]	
	Base	Exposures	
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment	
	Approach	Standardised Approach	
	Exposure class	Retail exposures	
	Type of risk	Credit risk	
	Conversion factors for off-balance sheet items	0%	
s009 r030 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]	
	Base	Exposures	
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment	
	Approach	Standardised Approach	
	Exposure class	Retail exposures	
	Type of risk	Credit risk	
	Conversion factors for off-balance sheet items	20%	
s009 r030 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]	
	Base	Exposures	
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment	
	Approach	Standardised Approach	
	Exposure class	Retail exposures	
	Type of risk	Credit risk	
	Conversion factors for off-balance sheet items	50%	
s009 r030 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]	
	Base	Exposures	
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment	
	Approach	Standardised Approach	
	Exposure class	Retail exposures	
	Type of risk	Credit risk	
	Conversion factors for off-balance sheet items	100%	
s009 r030 c200	Metric	Exposure value, net of value adjustments and provisions [mi]	
	Base	Exposures	
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment	
	Approach	Standardised Approach	
	Exposure class	Retail exposures	
	Type of risk	Credit risk	
s009 r030 c220	Metric	Risk weighted exposure amount [mi]	
	Base	Exposures	

s009 r030 c220	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Credit risk
s009 r040 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Counterparty credit risk
s009 r040 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Counterparty credit risk
s009 r040 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Counterparty credit risk
s009 r040 c050	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
s009 r040 c060	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Credit derivatives - Substitution effect
s009 r040 c070	Metric	CRM substitution effects - Value of Financial collateral: simple method [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Financial collateral simple method

s009 r040 c080	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Funded credit protection other than financial collateral with substitution effect
s009 r040 c090	Metric	CRM substitution effects Outflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	CRM techniques substitution effect
s009 r040 c100	Metric	CRM substitution effects Inflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Counterparty credit risk
s009 r040 c110	Metric	Exposure after CRM substitution effects pre conversion factors, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Counterparty credit risk
s009 r040 c120	Metric	CRM Volatility adjustment to the exposure [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s009 r040 c130	Metric	CRM Financial collateral: adjusted value (Cvam) [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s009 r040 c140	Metric	CRM Volatility and maturity adjustments [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting

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s009 r040 c140	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s009 r040 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Counterparty credit risk
s009 r040 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Counterparty credit risk
s009 r040 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Counterparty credit risk
s009 r050 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting - Centrally cleared through a compliant CCP
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Counterparty credit risk
s009 r050 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting - Centrally cleared through a compliant CCP
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Counterparty credit risk
s009 r060 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Counterparty credit risk
s009 r060 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting

s009 r060 c030	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Counterparty credit risk

s009 r060 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Counterparty credit risk

s009 r060 c050	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect

s009 r060 c060	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Credit derivatives - Substitution effect

s009 r060 c070	Metric	CRM substitution effects - Value of Financial collateral: simple method [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Financial collateral simple method

s009 r060 c080	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Funded credit protection other than financial collateral with substitution effect

s009 r060 c090	Metric	CRM substitution effects Outflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Counterparty credit risk

s009 r060 c090	CRM Effects/Collateral	CRM techniques substitution effect	
s009 r060 c100	Metric	CRM substitution effects Inflows, net of value adjustments and provisions [mi]	
	Base	Exposures	
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting	
	Approach	Standardised Approach	
	Exposure class	Retail exposures	
	Type of risk	Counterparty credit risk	
s009 r060 c110	Metric	Exposure after CRM substitution effects pre conversion factors, net of value adjustments and provisions [mi]	
	Base	Exposures	
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting	
	Approach	Standardised Approach	
	Exposure class	Retail exposures	
	Type of risk	Counterparty credit risk	
s009 r060 c120	Metric	CRM Volatility adjustment to the exposure [mi]	
	Base	Exposures	
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting	
	Approach	Standardised Approach	
	Exposure class	Retail exposures	
	Type of risk	Counterparty credit risk	
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)	
s009 r060 c130	Metric	CRM Financial collateral: adjusted value (Cvam) [mi]	
	Base	Exposures	
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting	
	Approach	Standardised Approach	
	Exposure class	Retail exposures	
	Type of risk	Counterparty credit risk	
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)	
s009 r060 c140	Metric	CRM Volatility and maturity adjustments [mi]	
	Base	Exposures	
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting	
	Approach	Standardised Approach	
	Exposure class	Retail exposures	
	Type of risk	Counterparty credit risk	
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)	
s009 r060 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]	
	Base	Exposures	
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting	
	Approach	Standardised Approach	
	Exposure class	Retail exposures	
	Type of risk	Counterparty credit risk	
s009 r060 c200	Metric	Exposure value, net of value adjustments and provisions [mi]	
	Base	Exposures	
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting	

s009 r060 c200	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Counterparty credit risk
s009 r060 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Counterparty credit risk
s009 r060 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Counterparty credit risk
	Use of external ratings	Rated exposure
s009 r060 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Counterparty credit risk
	Use of external ratings	Unrated exposure where a derived rating is used
s009 r070 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Derivatives excluding Contractual Cross Product Netting - Centrally cleared through a compliant CCP
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Counterparty credit risk
s009 r070 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Derivatives excluding Contractual Cross Product Netting - Centrally cleared through a compliant CCP
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Counterparty credit risk
s009 r070 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Derivatives excluding Contractual Cross Product Netting - Centrally cleared through a compliant CCP
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Counterparty credit risk
s009 r080 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures

s009 r080 c010	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Counterparty credit risk

s009 r080 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Counterparty credit risk

s009 r080 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Counterparty credit risk

s009 r080 c050	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect

s009 r080 c060	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Credit derivatives - Substitution effect

s009 r080 c070	Metric	CRM substitution effects - Value of Financial collateral: simple method [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Financial collateral simple method

s009 r080 c080	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Counterparty credit risk

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s009 r080 c080	CRM Effects/Collateral	Funded credit protection other than financial collateral with substitution effect
s009 r080 c090	Metric	CRM substitution effects Outflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	CRM techniques substitution effect
s009 r080 c100	Metric	CRM substitution effects Inflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Counterparty credit risk
s009 r080 c110	Metric	Exposure after CRM substitution effects pre conversion factors, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Counterparty credit risk
s009 r080 c120	Metric	CRM Volatility adjustment to the exposure [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s009 r080 c130	Metric	CRM Financial collateral: adjusted value (Cvam) [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s009 r080 c140	Metric	CRM Volatility and maturity adjustments [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s009 r080 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures

s009 r080 c150	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Counterparty credit risk
s009 r080 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Counterparty credit risk
s009 r080 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Counterparty credit risk
s009 r080 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Counterparty credit risk
	Use of external ratings	Rated exposure
s009 r080 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Counterparty credit risk
	Use of external ratings	Unrated exposure where a derived rating is used
s009 r090 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	0%
s009 r090 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries

s009 r090 c030	Risk weights	0%

s009 r090 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	0%

s009 r090 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	0%

s009 r090 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
	Risk weights	0%

s009 r090 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
	Risk weights	0%

s009 r090 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
	Risk weights	0%

s009 r090 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach

s009 r090 c190	Exposure class	Retail exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
	Risk weights	0%

s009 r090 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	0%

s009 r090 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	0%

s009 r090 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	0%
	Use of external ratings	Rated exposure

s009 r090 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	0%
	Use of external ratings	Unrated exposure where a derived rating is used

s009 r100 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	2%

s009 r100 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures

s009 r100 c030	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	2%
s009 r100 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	2%
s009 r100 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	2%
s009 r100 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
	Risk weights	2%
s009 r100 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
	Risk weights	2%
s009 r100 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
	Risk weights	2%

s009 r100 c190

Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Standardised Approach
Exposure class	Retail exposures
Type of risk	Credit risk, counterparty credit risk and free deliveries
Conversion factors for off-balance sheet items	100%
Risk weights	2%

s009 r100 c200

Metric	Exposure value, net of value adjustments and provisions [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Standardised Approach
Exposure class	Retail exposures
Type of risk	Credit risk, counterparty credit risk and free deliveries
Risk weights	2%

s009 r100 c220

Metric	Risk weighted exposure amount [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Standardised Approach
Exposure class	Retail exposures
Type of risk	Credit risk, counterparty credit risk and free deliveries
Risk weights	2%

s009 r100 c230

Metric	Risk weighted exposure amount [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Standardised Approach
Exposure class	Retail exposures
Type of risk	Credit risk, counterparty credit risk and free deliveries
Risk weights	2%
Use of external ratings	Rated exposure

s009 r100 c240

Metric	Risk weighted exposure amount [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Standardised Approach
Exposure class	Retail exposures
Type of risk	Credit risk, counterparty credit risk and free deliveries
Risk weights	2%
Use of external ratings	Unrated exposure where a derived rating is used

s009 r110 c010

Metric	Original exposure pre conversion factors [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Standardised Approach
Exposure class	Retail exposures

| s009 r110 c010 | Type of risk | Credit risk, counterparty credit risk and free deliveries |
| | Risk weights | 10% |

s009 r110 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	10%

s009 r110 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	10%

s009 r110 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	10%

s009 r110 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
	Risk weights	10%

s009 r110 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
	Risk weights	10%

s009 r110 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach

s009 r110 c180	Exposure class	Retail exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
	Risk weights	10%

s009 r110 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
	Risk weights	10%

s009 r110 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	10%

s009 r110 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	10%

s009 r110 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	10%
	Use of external ratings	Rated exposure

s009 r110 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	10%
	Use of external ratings	Unrated exposure where a derived rating is used

s009 r120 c010	Metric	Original exposure pre conversion factors [mi]

s009 r120 c010	Base		Exposures
	Main category		Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach		Standardised Approach
	Exposure class		Retail exposures
	Type of risk		Credit risk, counterparty credit risk and free deliveries
	Risk weights		20%
s009 r120 c030	Metric		Value adjustments and provision associated with the original exposure [mi]
	Base		Exposures
	Main category		Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach		Standardised Approach
	Exposure class		Retail exposures
	Type of risk		Credit risk, counterparty credit risk and free deliveries
	Risk weights		20%
s009 r120 c040	Metric		Exposure net of value adjustments and provisions [mi]
	Base		Exposures
	Main category		Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach		Standardised Approach
	Exposure class		Retail exposures
	Type of risk		Credit risk, counterparty credit risk and free deliveries
	Risk weights		20%
s009 r120 c150	Metric		Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base		Exposures
	Main category		Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach		Standardised Approach
	Exposure class		Retail exposures
	Type of risk		Credit risk, counterparty credit risk and free deliveries
	Risk weights		20%
s009 r120 c160	Metric		Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base		Exposures
	Main category		Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach		Standardised Approach
	Exposure class		Retail exposures
	Type of risk		Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items		0%
	Risk weights		20%
s009 r120 c170	Metric		Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base		Exposures
	Main category		Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach		Standardised Approach
	Exposure class		Retail exposures
	Type of risk		Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items		20%
	Risk weights		20%

s009 r120 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
	Risk weights	20%
s009 r120 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
	Risk weights	20%
s009 r120 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	20%
s009 r120 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	20%
s009 r120 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	20%
	Use of external ratings	Rated exposure
s009 r120 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Retail exposures

s009 r120 c240	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	20%
	Use of external ratings	Unrated exposure where a derived rating is used
s009 r130 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	35%
s009 r130 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	35%
s009 r130 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	35%
s009 r130 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	35%
s009 r130 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
	Risk weights	35%
s009 r130 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach

s009 r130 c170	Exposure class	Retail exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
	Risk weights	35%

s009 r130 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
	Risk weights	35%

s009 r130 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
	Risk weights	35%

s009 r130 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	35%

s009 r130 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	35%

s009 r130 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	35%
	Use of external ratings	Rated exposure

s009 r130 c240	Metric	Risk weighted exposure amount [mi]

s009 r130 c240	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	35%
	Use of external ratings	Unrated exposure where a derived rating is used
s009 r140 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	50%
s009 r140 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	50%
s009 r140 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	50%
s009 r140 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	50%
s009 r140 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
	Risk weights	50%

s009 r140 c170

Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Standardised Approach
Exposure class	Retail exposures
Type of risk	Credit risk, counterparty credit risk and free deliveries
Conversion factors for off-balance sheet items	20%
Risk weights	50%

s009 r140 c180

Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Standardised Approach
Exposure class	Retail exposures
Type of risk	Credit risk, counterparty credit risk and free deliveries
Conversion factors for off-balance sheet items	50%
Risk weights	50%

s009 r140 c190

Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Standardised Approach
Exposure class	Retail exposures
Type of risk	Credit risk, counterparty credit risk and free deliveries
Conversion factors for off-balance sheet items	100%
Risk weights	50%

s009 r140 c200

Metric	Exposure value, net of value adjustments and provisions [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Standardised Approach
Exposure class	Retail exposures
Type of risk	Credit risk, counterparty credit risk and free deliveries
Risk weights	50%

s009 r140 c220

Metric	Risk weighted exposure amount [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Standardised Approach
Exposure class	Retail exposures
Type of risk	Credit risk, counterparty credit risk and free deliveries
Risk weights	50%

s009 r140 c230

Metric	Risk weighted exposure amount [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Standardised Approach
Exposure class	Retail exposures

s009 r140 c230	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	50%
	Use of external ratings	Rated exposure
s009 r140 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	50%
	Use of external ratings	Unrated exposure where a derived rating is used
s009 r150 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	70%
s009 r150 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
	Risk weights	70%
s009 r150 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
	Risk weights	70%
s009 r150 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
	Risk weights	70%
s009 r150 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]

s009 r150 c190	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
	Risk weights	70%
s009 r150 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	70%
s009 r150 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	70%
s009 r150 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	70%
	Use of external ratings	Rated exposure
s009 r150 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	70%
	Use of external ratings	Unrated exposure where a derived rating is used
s009 r160 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries

s009 r160 c010	Risk weights	75%
s009 r160 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	75%
s009 r160 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	75%
s009 r160 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	75%
s009 r160 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
	Risk weights	75%
s009 r160 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
	Risk weights	75%
s009 r160 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Retail exposures

s009 r160 c180	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
	Risk weights	75%
s009 r160 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
	Risk weights	75%
s009 r160 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	75%
s009 r160 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	75%
s009 r160 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	75%
	Use of external ratings	Rated exposure
s009 r160 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	75%
	Use of external ratings	Unrated exposure where a derived rating is used
s009 r170 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures

s009 r170 c010	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment	
	Approach	Standardised Approach	
	Exposure class	Retail exposures	
	Type of risk	Credit risk, counterparty credit risk and free deliveries	
	Risk weights	100%	
s009 r170 c030	Metric	Value adjustments and provision associated with the original exposure [mi]	
	Base	Exposures	
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment	
	Approach	Standardised Approach	
	Exposure class	Retail exposures	
	Type of risk	Credit risk, counterparty credit risk and free deliveries	
	Risk weights	100%	
s009 r170 c040	Metric	Exposure net of value adjustments and provisions [mi]	
	Base	Exposures	
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment	
	Approach	Standardised Approach	
	Exposure class	Retail exposures	
	Type of risk	Credit risk, counterparty credit risk and free deliveries	
	Risk weights	100%	
s009 r170 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]	
	Base	Exposures	
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment	
	Approach	Standardised Approach	
	Exposure class	Retail exposures	
	Type of risk	Credit risk, counterparty credit risk and free deliveries	
	Risk weights	100%	
s009 r170 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]	
	Base	Exposures	
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment	
	Approach	Standardised Approach	
	Exposure class	Retail exposures	
	Type of risk	Credit risk, counterparty credit risk and free deliveries	
	Conversion factors for off-balance sheet items	0%	
	Risk weights	100%	
s009 r170 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]	
	Base	Exposures	
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment	
	Approach	Standardised Approach	
	Exposure class	Retail exposures	
	Type of risk	Credit risk, counterparty credit risk and free deliveries	
	Conversion factors for off-balance sheet items	20%	
	Risk weights	100%	
s009 r170 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]	

s009 r170 c180

Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Standardised Approach
Exposure class	Retail exposures
Type of risk	Credit risk, counterparty credit risk and free deliveries
Conversion factors for off-balance sheet items	50%
Risk weights	100%

s009 r170 c190

Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Standardised Approach
Exposure class	Retail exposures
Type of risk	Credit risk, counterparty credit risk and free deliveries
Conversion factors for off-balance sheet items	100%
Risk weights	100%

s009 r170 c200

Metric	Exposure value, net of value adjustments and provisions [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Standardised Approach
Exposure class	Retail exposures
Type of risk	Credit risk, counterparty credit risk and free deliveries
Risk weights	100%

s009 r170 c220

Metric	Risk weighted exposure amount [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Standardised Approach
Exposure class	Retail exposures
Type of risk	Credit risk, counterparty credit risk and free deliveries
Risk weights	100%

s009 r170 c230

Metric	Risk weighted exposure amount [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Standardised Approach
Exposure class	Retail exposures
Type of risk	Credit risk, counterparty credit risk and free deliveries
Risk weights	100%
Use of external ratings	Rated exposure

s009 r170 c240

Metric	Risk weighted exposure amount [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Standardised Approach
Exposure class	Retail exposures
Type of risk	Credit risk, counterparty credit risk and free deliveries

s009 r170 c240	Risk weights	100%
	Use of external ratings	Unrated exposure where a derived rating is used

s009 r180 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	150%

s009 r180 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	150%

s009 r180 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	150%

s009 r180 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	150%

s009 r180 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
	Risk weights	150%

s009 r180 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Retail exposures

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s009 r180 c170	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
	Risk weights	150%
s009 r180 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
	Risk weights	150%
s009 r180 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
	Risk weights	150%
s009 r180 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	150%
s009 r180 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	150%
s009 r180 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	150%
	Use of external ratings	Rated exposure
s009 r180 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures

s009 r180 c240	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	150%
	Use of external ratings	Unrated exposure where a derived rating is used
s009 r190 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	250%
s009 r190 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	250%
s009 r190 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	250%
s009 r190 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	250%
s009 r190 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
	Risk weights	250%
s009 r190 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]

s009 r190 c170

Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Standardised Approach
Exposure class	Retail exposures
Type of risk	Credit risk, counterparty credit risk and free deliveries
Conversion factors for off-balance sheet items	20%
Risk weights	250%

s009 r190 c180

Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Standardised Approach
Exposure class	Retail exposures
Type of risk	Credit risk, counterparty credit risk and free deliveries
Conversion factors for off-balance sheet items	50%
Risk weights	250%

s009 r190 c190

Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Standardised Approach
Exposure class	Retail exposures
Type of risk	Credit risk, counterparty credit risk and free deliveries
Conversion factors for off-balance sheet items	100%
Risk weights	250%

s009 r190 c200

Metric	Exposure value, net of value adjustments and provisions [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Standardised Approach
Exposure class	Retail exposures
Type of risk	Credit risk, counterparty credit risk and free deliveries
Risk weights	250%

s009 r190 c220

Metric	Risk weighted exposure amount [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Standardised Approach
Exposure class	Retail exposures
Type of risk	Credit risk, counterparty credit risk and free deliveries
Risk weights	250%

s009 r190 c230

Metric	Risk weighted exposure amount [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Standardised Approach
Exposure class	Retail exposures
Type of risk	Credit risk, counterparty credit risk and free deliveries

| s009 r190 c230 | Risk weights | 250% |
| | Use of external ratings | Rated exposure |

s009 r190 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	250%
	Use of external ratings	Unrated exposure where a derived rating is used

s009 r200 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	1250%

s009 r200 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	1250%

s009 r200 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	1250%

s009 r200 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	1250%

s009 r200 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Retail exposures

COREP

s009 r200 c160	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
	Risk weights	1250%
s009 r200 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
	Risk weights	1250%
s009 r200 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
	Risk weights	1250%
s009 r200 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
	Risk weights	1250%
s009 r200 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	1250%
s009 r200 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	1250%
s009 r200 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures

s009 r200 c230	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	1250%
	Use of external ratings	Rated exposure
s009 r200 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	1250%
	Use of external ratings	Unrated exposure where a derived rating is used
s009 r210 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	Risk weights other for CR SA
s009 r210 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	Risk weights other for CR SA
s009 r210 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	Risk weights other for CR SA
s009 r210 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	Risk weights other for CR SA
s009 r210 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]

s009 r210 c160	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
	Risk weights	Risk weights other for CR SA
s009 r210 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
	Risk weights	Risk weights other for CR SA
s009 r210 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
	Risk weights	Risk weights other for CR SA
s009 r210 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
	Risk weights	Risk weights other for CR SA
s009 r210 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	Risk weights other for CR SA
s009 r210 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Retail exposures

COREP

s009 r210 c220	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	Risk weights other for CR SA
s009 r210 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	Risk weights other for CR SA
	Use of external ratings	Rated exposure
s009 r210 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	Risk weights other for CR SA
	Use of external ratings	Unrated exposure where a derived rating is used
s010 r010 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
s010 r010 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
s010 r010 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
s010 r010 c050	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect

COREP

s010 r010 c060	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Credit derivatives - Substitution effect

s010 r010 c070	Metric	CRM substitution effects - Value of Financial collateral: simple method [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Financial collateral simple method

s010 r010 c080	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Funded credit protection other than financial collateral with substitution effect

s010 r010 c090	Metric	CRM substitution effects Outflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques substitution effect

s010 r010 c100	Metric	CRM substitution effects Inflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries

s010 r010 c110	Metric	Exposure after CRM substitution effects pre conversion factors, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries

s010 r010 c120	Metric	CRM Volatility adjustment to the exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment

COREP

s010 r010 c120	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s010 r010 c130	Metric	CRM Financial collateral: adjusted value (Cvam) [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s010 r010 c140	Metric	CRM Volatility and maturity adjustments [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s010 r010 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
s010 r010 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
s010 r010 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
s010 r010 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property

s010 r010 c180	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
s010 r010 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
s010 r010 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
s010 r010 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
s010 r010 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Use of external ratings	Rated exposure
s010 r010 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Use of external ratings	Unrated exposure where a derived rating is used
s010 r011 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
s010 r011 c030	Metric	Value adjustments and provision associated with the original exposure [mi]

s010 r011 c030	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
s010 r011 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
s010 r011 c050	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
s010 r011 c060	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Credit derivatives - Substitution effect
s010 r011 c070	Metric	CRM substitution effects - Value of Financial collateral: simple method [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Financial collateral simple method
s010 r011 c080	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Counterparty sector	SME

| s010 r011 c080 | Type of risk | Credit risk, counterparty credit risk and free deliveries |
| | CRM Effects/Collateral | Funded credit protection other than financial collateral with substitution effect |

s010 r011 c090	Metric	CRM substitution effects Outflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques substitution effect

s010 r011 c100	Metric	CRM substitution effects Inflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries

s010 r011 c110	Metric	Exposure after CRM substitution effects pre conversion factors, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries

s010 r011 c120	Metric	CRM Volatility adjustment to the exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)

s010 r011 c130	Metric	CRM Financial collateral: adjusted value (Cvam) [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)

s010 r011 c140	Metric	CRM Volatility and maturity adjustments [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment

s010 r011 c140	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s010 r011 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
s010 r011 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
s010 r011 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
s010 r011 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
s010 r011 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries

s010 r011 c190	Conversion factors for off-balance sheet items	100%

s010 r011 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries

s010 r011 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries

s010 r012 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	Type of credit protection	Secured by mortgages on immovable property

s010 r012 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	Type of credit protection	Secured by mortgages on immovable property

s010 r012 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	Type of credit protection	Secured by mortgages on immovable property

s010 r012 c050	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach

s010 r012 c050	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
	Type of credit protection	Secured by mortgages on immovable property
s010 r012 c060	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	CRM Effects/Collateral	Credit derivatives - Substitution effect
	Type of credit protection	Secured by mortgages on immovable property
s010 r012 c070	Metric	CRM substitution effects - Value of Financial collateral: simple method [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	CRM Effects/Collateral	Financial collateral simple method
	Type of credit protection	Secured by mortgages on immovable property
s010 r012 c080	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	CRM Effects/Collateral	Funded credit protection other than financial collateral with substitution effect
	Type of credit protection	Secured by mortgages on immovable property
s010 r012 c090	Metric	CRM substitution effects Outflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	CRM Effects/Collateral	CRM techniques substitution effect
	Type of credit protection	Secured by mortgages on immovable property
s010 r012 c100	Metric	CRM substitution effects Inflows, net of value adjustments and provisions [mi]
	Base	Exposures

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s010 r012 c100	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	Type of credit protection	Secured by mortgages on immovable property
s010 r012 c110	Metric	Exposure after CRM substitution effects pre conversion factors, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	Type of credit protection	Secured by mortgages on immovable property
s010 r012 c120	Metric	CRM Volatility adjustment to the exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
	Type of credit protection	Secured by mortgages on immovable property
s010 r012 c130	Metric	CRM Financial collateral: adjusted value (Cvam) [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
	Type of credit protection	Secured by mortgages on immovable property
s010 r012 c140	Metric	CRM Volatility and maturity adjustments [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
	Type of credit protection	Secured by mortgages on immovable property
s010 r012 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures

s010 r012 c150	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment	
	Approach	Standardised Approach	
	Exposure class	Exposures secured by mortgages on immovable property	
	Type of risk	Credit risk	
	Collateral/Guarantee	Real estate. Residential	
	Type of credit protection	Secured by mortgages on immovable property	
s010 r012 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]	
	Base	Exposures	
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment	
	Approach	Standardised Approach	
	Exposure class	Exposures secured by mortgages on immovable property	
	Type of risk	Credit risk	
	Collateral/Guarantee	Real estate. Residential	
	Conversion factors for off-balance sheet items	0%	
	Type of credit protection	Secured by mortgages on immovable property	
s010 r012 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]	
	Base	Exposures	
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment	
	Approach	Standardised Approach	
	Exposure class	Exposures secured by mortgages on immovable property	
	Type of risk	Credit risk	
	Collateral/Guarantee	Real estate. Residential	
	Conversion factors for off-balance sheet items	20%	
	Type of credit protection	Secured by mortgages on immovable property	
s010 r012 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]	
	Base	Exposures	
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment	
	Approach	Standardised Approach	
	Exposure class	Exposures secured by mortgages on immovable property	
	Type of risk	Credit risk	
	Collateral/Guarantee	Real estate. Residential	
	Conversion factors for off-balance sheet items	50%	
	Type of credit protection	Secured by mortgages on immovable property	
s010 r012 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]	
	Base	Exposures	
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment	
	Approach	Standardised Approach	
	Exposure class	Exposures secured by mortgages on immovable property	
	Type of risk	Credit risk	
	Collateral/Guarantee	Real estate. Residential	
	Conversion factors for off-balance sheet items	100%	
	Type of credit protection	Secured by mortgages on immovable property	
s010 r012 c200	Metric	Exposure value, net of value adjustments and provisions [mi]	

s010 r012 c200	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	Type of credit protection	Secured by mortgages on immovable property
s010 r012 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	Type of credit protection	Secured by mortgages on immovable property
s010 r013 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Permanent partial use
s010 r013 c020	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Counterparty	Default funds
	Partial Use	Permanent partial use
s010 r013 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Permanent partial use
s010 r013 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries

s010 r013 c040	Partial Use	Permanent partial use
s010 r013 c050	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
	Partial Use	Permanent partial use
s010 r013 c060	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Credit derivatives - Substitution effect
	Partial Use	Permanent partial use
s010 r013 c070	Metric	CRM substitution effects - Value of Financial collateral: simple method [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Financial collateral simple method
	Partial Use	Permanent partial use
s010 r013 c080	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Funded credit protection other than financial collateral with substitution effect
	Partial Use	Permanent partial use
s010 r013 c090	Metric	CRM substitution effects Outflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques substitution effect
	Partial Use	Permanent partial use
s010 r013 c100	Metric	CRM substitution effects Inflows, net of value adjustments and provisions [mi]
	Base	Exposures

s010 r013 c100	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Permanent partial use
s010 r013 c110	Metric	Exposure after CRM substitution effects pre conversion factors, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Permanent partial use
s010 r013 c120	Metric	CRM Volatility adjustment to the exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
	Partial Use	Permanent partial use
s010 r013 c130	Metric	CRM Financial collateral: adjusted value (Cvam) [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
	Partial Use	Permanent partial use
s010 r013 c140	Metric	CRM Volatility and maturity adjustments [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
	Partial Use	Permanent partial use
s010 r013 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Permanent partial use

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s010 r013 c160		
	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
	Partial Use	Permanent partial use

s010 r013 c170		
	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
	Partial Use	Permanent partial use

s010 r013 c180		
	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
	Partial Use	Permanent partial use

s010 r013 c190		
	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
	Partial Use	Permanent partial use

s010 r013 c200		
	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Permanent partial use

s010 r013 c220		
	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach

s010 r013 c220	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Permanent partial use
s010 r013 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Permanent partial use
	Use of external ratings	Rated exposure
s010 r013 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Permanent partial use
	Use of external ratings	Unrated exposure where a derived rating is used
s010 r014 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Temporally partial use
s010 r014 c020	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Counterparty	Default funds
	Partial Use	Temporally partial use
s010 r014 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Temporally partial use
s010 r014 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures

s010 r014 c040	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Temporally partial use
s010 r014 c050	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
	Partial Use	Temporally partial use
s010 r014 c060	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Credit derivatives - Substitution effect
	Partial Use	Temporally partial use
s010 r014 c070	Metric	CRM substitution effects - Value of Financial collateral: simple method [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Financial collateral simple method
	Partial Use	Temporally partial use
s010 r014 c080	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Funded credit protection other than financial collateral with substitution effect
	Partial Use	Temporally partial use
s010 r014 c090	Metric	CRM substitution effects Outflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries

s010 r014 c090	CRM Effects/Collateral	CRM techniques substitution effect
	Partial Use	Temporally partial use
s010 r014 c100	Metric	CRM substitution effects Inflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Temporally partial use
s010 r014 c110	Metric	Exposure after CRM substitution effects pre conversion factors, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Temporally partial use
s010 r014 c120	Metric	CRM Volatility adjustment to the exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
	Partial Use	Temporally partial use
s010 r014 c130	Metric	CRM Financial collateral: adjusted value (Cvam) [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
	Partial Use	Temporally partial use
s010 r014 c140	Metric	CRM Volatility and maturity adjustments [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
	Partial Use	Temporally partial use
s010 r014 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment

s010 r014 c150	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Temporally partial use

s010 r014 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
	Partial Use	Temporally partial use

s010 r014 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
	Partial Use	Temporally partial use

s010 r014 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
	Partial Use	Temporally partial use

s010 r014 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
	Partial Use	Temporally partial use

s010 r014 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Temporally partial use

COREP

s010 r014 c220		
	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Temporally partial use

s010 r014 c230		
	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Temporally partial use
	Use of external ratings	Rated exposure

s010 r014 c240		
	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Temporally partial use
	Use of external ratings	Unrated exposure where a derived rating is used

s010 r020 c010		
	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk and free deliveries

s010 r020 c020		
	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk and free deliveries
	Counterparty	Default funds

s010 r020 c030		
	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk and free deliveries

s010 r020 c040		
	Metric	Exposure net of value adjustments and provisions [mi]

s010 r020 c040	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk and free deliveries

s010 r020 c050	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk and free deliveries
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect

s010 r020 c060	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk and free deliveries
	CRM Effects/Collateral	Credit derivatives - Substitution effect

s010 r020 c070	Metric	CRM substitution effects - Value of Financial collateral: simple method [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk and free deliveries
	CRM Effects/Collateral	Financial collateral simple method

s010 r020 c080	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk and free deliveries
	CRM Effects/Collateral	Funded credit protection other than financial collateral with substitution effect

s010 r020 c090	Metric	CRM substitution effects Outflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques substitution effect

s010 r020 c100	Metric	CRM substitution effects Inflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment

COREP

s010 r020 c100	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk and free deliveries
s010 r020 c110	Metric	Exposure after CRM substitution effects pre conversion factors, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk and free deliveries
s010 r020 c120	Metric	CRM Volatility adjustment to the exposure [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s010 r020 c130	Metric	CRM Financial collateral: adjusted value (Cvam) [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s010 r020 c140	Metric	CRM Volatility and maturity adjustments [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s010 r020 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk and free deliveries
s010 r020 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk and free deliveries
s010 r020 c220	Metric	Risk weighted exposure amount [mi]

s010 r020 c220	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk and free deliveries
s010 r030 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk
s010 r030 c020	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk
	Counterparty	Default funds
s010 r030 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk
s010 r030 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk
s010 r030 c050	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
s010 r030 c060	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk

s010 r030 c060	CRM Effects/Collateral	Credit derivatives - Substitution effect
s010 r030 c070	Metric	CRM substitution effects - Value of Financial collateral: simple method [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk
	CRM Effects/Collateral	Financial collateral simple method
s010 r030 c080	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk
	CRM Effects/Collateral	Funded credit protection other than financial collateral with substitution effect
s010 r030 c090	Metric	CRM substitution effects Outflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk
	CRM Effects/Collateral	CRM techniques substitution effect
s010 r030 c100	Metric	CRM substitution effects Inflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk
s010 r030 c110	Metric	Exposure after CRM substitution effects pre conversion factors, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk
s010 r030 c120	Metric	CRM Volatility adjustment to the exposure [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s010 r030 c130	Metric	CRM Financial collateral: adjusted value (Cvam) [mi]
	Base	Exposures

s010 r030 c130	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s010 r030 c140	Metric	CRM Volatility and maturity adjustments [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s010 r030 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk
s010 r030 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk
	Conversion factors for off-balance sheet items	0%
s010 r030 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk
	Conversion factors for off-balance sheet items	20%
s010 r030 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk
	Conversion factors for off-balance sheet items	50%
s010 r030 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach

s010 r030 c190	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk
	Conversion factors for off-balance sheet items	100%

s010 r030 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk

s010 r030 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk

s010 r040 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Counterparty credit risk

s010 r040 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Counterparty credit risk

s010 r040 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Counterparty credit risk

s010 r040 c050	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect

s010 r040 c060	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting

s010 r040 c060	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Credit derivatives - Substitution effect
s010 r040 c070	Metric	CRM substitution effects - Value of Financial collateral: simple method [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Financial collateral simple method
s010 r040 c080	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Funded credit protection other than financial collateral with substitution effect
s010 r040 c090	Metric	CRM substitution effects Outflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	CRM techniques substitution effect
s010 r040 c100	Metric	CRM substitution effects Inflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Counterparty credit risk
s010 r040 c110	Metric	Exposure after CRM substitution effects pre conversion factors, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Counterparty credit risk
s010 r040 c120	Metric	CRM Volatility adjustment to the exposure [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Counterparty credit risk

s010 r040 c120	CRM Effects/Collateral		CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s010 r040 c130	Metric		CRM Financial collateral: adjusted value (Cvam) [mi]
	Base		Exposures
	Main category		Securities financing transactions excluding Contractual Cross Product Netting
	Approach		Standardised Approach
	Exposure class		Exposures secured by mortgages on immovable property
	Type of risk		Counterparty credit risk
	CRM Effects/Collateral		CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s010 r040 c140	Metric		CRM Volatility and maturity adjustments [mi]
	Base		Exposures
	Main category		Securities financing transactions excluding Contractual Cross Product Netting
	Approach		Standardised Approach
	Exposure class		Exposures secured by mortgages on immovable property
	Type of risk		Counterparty credit risk
	CRM Effects/Collateral		CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s010 r040 c150	Metric		Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base		Exposures
	Main category		Securities financing transactions excluding Contractual Cross Product Netting
	Approach		Standardised Approach
	Exposure class		Exposures secured by mortgages on immovable property
	Type of risk		Counterparty credit risk
s010 r040 c200	Metric		Exposure value, net of value adjustments and provisions [mi]
	Base		Exposures
	Main category		Securities financing transactions excluding Contractual Cross Product Netting
	Approach		Standardised Approach
	Exposure class		Exposures secured by mortgages on immovable property
	Type of risk		Counterparty credit risk
s010 r040 c220	Metric		Risk weighted exposure amount [mi]
	Base		Exposures
	Main category		Securities financing transactions excluding Contractual Cross Product Netting
	Approach		Standardised Approach
	Exposure class		Exposures secured by mortgages on immovable property
	Type of risk		Counterparty credit risk
s010 r050 c010	Metric		Original exposure pre conversion factors [mi]
	Base		Exposures
	Main category		Securities financing transactions excluding Contractual Cross Product Netting - Centrally cleared through a compliant CCP
	Approach		Standardised Approach
	Exposure class		Exposures secured by mortgages on immovable property
	Type of risk		Counterparty credit risk
s010 r050 c030	Metric		Value adjustments and provision associated with the original exposure [mi]
	Base		Exposures
	Main category		Securities financing transactions excluding Contractual Cross Product Netting - Centrally cleared through a compliant CCP
	Approach		Standardised Approach

| s010 r050 c030 | Exposure class | Exposures secured by mortgages on immovable property |
| | Type of risk | Counterparty credit risk |

s010 r060 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Counterparty credit risk

s010 r060 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Counterparty credit risk

s010 r060 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Counterparty credit risk

s010 r060 c050	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect

s010 r060 c060	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Credit derivatives - Substitution effect

s010 r060 c070	Metric	CRM substitution effects - Value of Financial collateral: simple method [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Financial collateral simple method

| s010 r060 c080 | Metric | CRM substitution effects - Value of Other funded credit protection [mi] |
| | Base | Exposures |

s010 r060 c080	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Funded credit protection other than financial collateral with substitution effect
s010 r060 c090	Metric	CRM substitution effects Outflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	CRM techniques substitution effect
s010 r060 c100	Metric	CRM substitution effects Inflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Counterparty credit risk
s010 r060 c110	Metric	Exposure after CRM substitution effects pre conversion factors, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Counterparty credit risk
s010 r060 c120	Metric	CRM Volatility adjustment to the exposure [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s010 r060 c130	Metric	CRM Financial collateral: adjusted value (Cvam) [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s010 r060 c140	Metric	CRM Volatility and maturity adjustments [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property

s010 r060 c140	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s010 r060 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Counterparty credit risk
s010 r060 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Counterparty credit risk
s010 r060 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Counterparty credit risk
s010 r060 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Counterparty credit risk
	Use of external ratings	Rated exposure
s010 r060 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Counterparty credit risk
	Use of external ratings	Unrated exposure where a derived rating is used
s010 r070 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Derivatives excluding Contractual Cross Product Netting - Centrally cleared through a compliant CCP
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Counterparty credit risk
s010 r070 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Derivatives excluding Contractual Cross Product Netting - Centrally cleared through a compliant CCP

s010 r070 c030	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Counterparty credit risk
s010 r070 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Derivatives excluding Contractual Cross Product Netting - Centrally cleared through a compliant CCP
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Counterparty credit risk
s010 r080 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Counterparty credit risk
s010 r080 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Counterparty credit risk
s010 r080 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Counterparty credit risk
s010 r080 c050	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
s010 r080 c060	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Credit derivatives - Substitution effect
s010 r080 c070	Metric	CRM substitution effects - Value of Financial collateral: simple method [mi]
	Base	Exposures

s010 r080 c070	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Financial collateral simple method
s010 r080 c080	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Funded credit protection other than financial collateral with substitution effect
s010 r080 c090	Metric	CRM substitution effects Outflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	CRM techniques substitution effect
s010 r080 c100	Metric	CRM substitution effects Inflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Counterparty credit risk
s010 r080 c110	Metric	Exposure after CRM substitution effects pre conversion factors, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Counterparty credit risk
s010 r080 c120	Metric	CRM Volatility adjustment to the exposure [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s010 r080 c130	Metric	CRM Financial collateral: adjusted value (Cvam) [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property

s010 r080 c130	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s010 r080 c140	Metric	CRM Volatility and maturity adjustments [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s010 r080 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Counterparty credit risk
s010 r080 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Counterparty credit risk
s010 r080 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Counterparty credit risk
s010 r080 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Counterparty credit risk
	Use of external ratings	Rated exposure
s010 r080 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Counterparty credit risk
	Use of external ratings	Unrated exposure where a derived rating is used
s010 r090 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures

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s010 r090 c010	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	0%
s010 r090 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	0%
s010 r090 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	0%
s010 r090 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	0%
s010 r090 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
	Risk weights	0%
s010 r090 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
	Risk weights	0%
s010 r090 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]

s010 r090 c180	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
	Risk weights	0%
s010 r090 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
	Risk weights	0%
s010 r090 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	0%
s010 r090 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	0%
s010 r090 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	0%
	Use of external ratings	Rated exposure
s010 r090 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries

s010 r090 c240	Risk weights	0%
	Use of external ratings	Unrated exposure where a derived rating is used

s010 r100 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	2%

s010 r100 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	2%

s010 r100 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	2%

s010 r100 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	2%

s010 r100 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
	Risk weights	2%

s010 r100 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property

s010 r100 c170	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
	Risk weights	2%
s010 r100 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
	Risk weights	2%
s010 r100 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
	Risk weights	2%
s010 r100 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	2%
s010 r100 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	2%
s010 r100 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	2%
	Use of external ratings	Rated exposure
s010 r100 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures

s010 r100 c240	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	2%
	Use of external ratings	Unrated exposure where a derived rating is used
s010 r110 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	10%
s010 r110 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	10%
s010 r110 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	10%
s010 r110 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	10%
s010 r110 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
	Risk weights	10%
s010 r110 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]

s010 r110 c170		
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
	Risk weights	10%
s010 r110 c180		
	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
	Risk weights	10%
s010 r110 c190		
	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
	Risk weights	10%
s010 r110 c200		
	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	10%
s010 r110 c220		
	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	10%
s010 r110 c230		
	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries

s010 r110 c230	Risk weights	10%
	Use of external ratings	Rated exposure
s010 r110 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	10%
	Use of external ratings	Unrated exposure where a derived rating is used
s010 r120 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	20%
s010 r120 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	20%
s010 r120 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	20%
s010 r120 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	20%
s010 r120 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property

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s010 r120 c160	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
	Risk weights	20%
s010 r120 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
	Risk weights	20%
s010 r120 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
	Risk weights	20%
s010 r120 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
	Risk weights	20%
s010 r120 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	20%
s010 r120 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	20%
s010 r120 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures

s010 r120 c230	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	20%
	Use of external ratings	Rated exposure
s010 r120 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	20%
	Use of external ratings	Unrated exposure where a derived rating is used
s010 r130 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	35%
s010 r130 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	35%
s010 r130 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	35%
s010 r130 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	35%
s010 r130 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]

s010 r130 c160	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
	Risk weights	35%
s010 r130 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
	Risk weights	35%
s010 r130 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
	Risk weights	35%
s010 r130 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
	Risk weights	35%
s010 r130 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	35%
s010 r130 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property

s010 r130 c220	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	35%
s010 r130 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	35%
	Use of external ratings	Rated exposure
s010 r130 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	35%
	Use of external ratings	Unrated exposure where a derived rating is used
s010 r140 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	50%
s010 r140 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	50%
s010 r140 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	50%
s010 r140 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach

s010 r140 c150	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	50%
s010 r140 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
	Risk weights	50%
s010 r140 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
	Risk weights	50%
s010 r140 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
	Risk weights	50%
s010 r140 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
	Risk weights	50%
s010 r140 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	50%
s010 r140 c220	Metric	Risk weighted exposure amount [mi]

s010 r140 c220	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	50%
s010 r140 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	50%
	Use of external ratings	Rated exposure
s010 r140 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	50%
	Use of external ratings	Unrated exposure where a derived rating is used
s010 r150 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	70%
s010 r150 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
	Risk weights	70%
s010 r150 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries

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s010 r150 c170	Conversion factors for off-balance sheet items	20%
	Risk weights	70%
s010 r150 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
	Risk weights	70%
s010 r150 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
	Risk weights	70%
s010 r150 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	70%
s010 r150 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	70%
s010 r150 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	70%
	Use of external ratings	Rated exposure
s010 r150 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment

s010 r150 c240

Approach	Standardised Approach
Exposure class	Exposures secured by mortgages on immovable property
Type of risk	Credit risk, counterparty credit risk and free deliveries
Risk weights	70%
Use of external ratings	Unrated exposure where a derived rating is used

s010 r160 c010

Metric	Original exposure pre conversion factors [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Standardised Approach
Exposure class	Exposures secured by mortgages on immovable property
Type of risk	Credit risk, counterparty credit risk and free deliveries
Risk weights	75%

s010 r160 c030

Metric	Value adjustments and provision associated with the original exposure [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Standardised Approach
Exposure class	Exposures secured by mortgages on immovable property
Type of risk	Credit risk, counterparty credit risk and free deliveries
Risk weights	75%

s010 r160 c040

Metric	Exposure net of value adjustments and provisions [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Standardised Approach
Exposure class	Exposures secured by mortgages on immovable property
Type of risk	Credit risk, counterparty credit risk and free deliveries
Risk weights	75%

s010 r160 c150

Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Standardised Approach
Exposure class	Exposures secured by mortgages on immovable property
Type of risk	Credit risk, counterparty credit risk and free deliveries
Risk weights	75%

s010 r160 c160

Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Standardised Approach
Exposure class	Exposures secured by mortgages on immovable property
Type of risk	Credit risk, counterparty credit risk and free deliveries
Conversion factors for off-balance sheet items	0%
Risk weights	75%

s010 r160 c170

Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
Base	Exposures

s010 r160 c170	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
	Risk weights	75%
s010 r160 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
	Risk weights	75%
s010 r160 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
	Risk weights	75%
s010 r160 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	75%
s010 r160 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	75%
s010 r160 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	75%

s010 r160 c230	Use of external ratings	Rated exposure
s010 r160 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	75%
	Use of external ratings	Unrated exposure where a derived rating is used
s010 r170 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	100%
s010 r170 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	100%
s010 r170 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	100%
s010 r170 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	100%
s010 r170 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries

| s010 r170 c160 | Conversion factors for off-balance sheet items | 0% |
| | Risk weights | 100% |

s010 r170 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
	Risk weights	100%

s010 r170 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
	Risk weights	100%

s010 r170 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
	Risk weights	100%

s010 r170 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	100%

s010 r170 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	100%

s010 r170 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment

s010 r170 c230	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	100%
	Use of external ratings	Rated exposure
s010 r170 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	100%
	Use of external ratings	Unrated exposure where a derived rating is used
s010 r180 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	150%
s010 r180 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	150%
s010 r180 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	150%
s010 r180 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	150%
s010 r180 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures

s010 r180 c160	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
	Risk weights	150%
s010 r180 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
	Risk weights	150%
s010 r180 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
	Risk weights	150%
s010 r180 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
	Risk weights	150%
s010 r180 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	150%
s010 r180 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries

s010 r180 c220	Risk weights		150%
s010 r180 c230	Metric		Risk weighted exposure amount [mi]
	Base		Exposures
	Main category		Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach		Standardised Approach
	Exposure class		Exposures secured by mortgages on immovable property
	Type of risk		Credit risk, counterparty credit risk and free deliveries
	Risk weights		150%
	Use of external ratings		Rated exposure
s010 r180 c240	Metric		Risk weighted exposure amount [mi]
	Base		Exposures
	Main category		Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach		Standardised Approach
	Exposure class		Exposures secured by mortgages on immovable property
	Type of risk		Credit risk, counterparty credit risk and free deliveries
	Risk weights		150%
	Use of external ratings		Unrated exposure where a derived rating is used
s010 r190 c010	Metric		Original exposure pre conversion factors [mi]
	Base		Exposures
	Main category		Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach		Standardised Approach
	Exposure class		Exposures secured by mortgages on immovable property
	Type of risk		Credit risk, counterparty credit risk and free deliveries
	Risk weights		250%
s010 r190 c030	Metric		Value adjustments and provision associated with the original exposure [mi]
	Base		Exposures
	Main category		Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach		Standardised Approach
	Exposure class		Exposures secured by mortgages on immovable property
	Type of risk		Credit risk, counterparty credit risk and free deliveries
	Risk weights		250%
s010 r190 c040	Metric		Exposure net of value adjustments and provisions [mi]
	Base		Exposures
	Main category		Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach		Standardised Approach
	Exposure class		Exposures secured by mortgages on immovable property
	Type of risk		Credit risk, counterparty credit risk and free deliveries
	Risk weights		250%
s010 r190 c150	Metric		Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base		Exposures
	Main category		Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach		Standardised Approach
	Exposure class		Exposures secured by mortgages on immovable property

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s010 r190 c150	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	250%
s010 r190 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
	Risk weights	250%
s010 r190 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
	Risk weights	250%
s010 r190 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
	Risk weights	250%
s010 r190 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
	Risk weights	250%
s010 r190 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	250%
s010 r190 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures

s010 r190 c220	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	250%
s010 r190 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	250%
	Use of external ratings	Rated exposure
s010 r190 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	250%
	Use of external ratings	Unrated exposure where a derived rating is used
s010 r200 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	1250%
s010 r200 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	1250%
s010 r200 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	1250%
s010 r200 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]

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s010 r200 c150

Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Standardised Approach
Exposure class	Exposures secured by mortgages on immovable property
Type of risk	Credit risk, counterparty credit risk and free deliveries
Risk weights	1250%

s010 r200 c160

Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Standardised Approach
Exposure class	Exposures secured by mortgages on immovable property
Type of risk	Credit risk, counterparty credit risk and free deliveries
Conversion factors for off-balance sheet items	0%
Risk weights	1250%

s010 r200 c170

Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Standardised Approach
Exposure class	Exposures secured by mortgages on immovable property
Type of risk	Credit risk, counterparty credit risk and free deliveries
Conversion factors for off-balance sheet items	20%
Risk weights	1250%

s010 r200 c180

Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Standardised Approach
Exposure class	Exposures secured by mortgages on immovable property
Type of risk	Credit risk, counterparty credit risk and free deliveries
Conversion factors for off-balance sheet items	50%
Risk weights	1250%

s010 r200 c190

Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Standardised Approach
Exposure class	Exposures secured by mortgages on immovable property
Type of risk	Credit risk, counterparty credit risk and free deliveries
Conversion factors for off-balance sheet items	100%
Risk weights	1250%

s010 r200 c200

Metric	Exposure value, net of value adjustments and provisions [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Standardised Approach
Exposure class	Exposures secured by mortgages on immovable property

COREP		
s010 r200 c200	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	1250%
s010 r200 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	1250%
s010 r200 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	1250%
	Use of external ratings	Rated exposure
s010 r200 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	1250%
	Use of external ratings	Unrated exposure where a derived rating is used
s010 r210 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	Risk weights other for CR SA
s010 r210 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	Risk weights other for CR SA
s010 r210 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach

s010 r210 c040	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	Risk weights other for CR SA
s010 r210 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	Risk weights other for CR SA
s010 r210 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
	Risk weights	Risk weights other for CR SA
s010 r210 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
	Risk weights	Risk weights other for CR SA
s010 r210 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
	Risk weights	Risk weights other for CR SA
s010 r210 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
	Risk weights	Risk weights other for CR SA
s010 r210 c200	Metric	Exposure value, net of value adjustments and provisions [mi]

s010 r210 c200	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	Risk weights other for CR SA
s010 r210 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	Risk weights other for CR SA
s010 r210 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	Risk weights other for CR SA
	Use of external ratings	Rated exposure
s010 r210 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	Risk weights other for CR SA
	Use of external ratings	Unrated exposure where a derived rating is used
s011 r010 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
s011 r010 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
s011 r010 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures

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s011 r010 c040	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
s011 r010 c050	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
s011 r010 c060	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Credit derivatives - Substitution effect
s011 r010 c070	Metric	CRM substitution effects - Value of Financial collateral: simple method [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Financial collateral simple method
s011 r010 c080	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Funded credit protection other than financial collateral with substitution effect
s011 r010 c090	Metric	CRM substitution effects Outflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques substitution effect
s011 r010 c100	Metric	CRM substitution effects Inflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach

s011 r010 c100	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
s011 r010 c110	Metric	Exposure after CRM substitution effects pre conversion factors, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
s011 r010 c120	Metric	CRM Volatility adjustment to the exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s011 r010 c130	Metric	CRM Financial collateral: adjusted value (Cvam) [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s011 r010 c140	Metric	CRM Volatility and maturity adjustments [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s011 r010 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
s011 r010 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
s011 r010 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]

s011 r010 c170	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
s011 r010 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
s011 r010 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
s011 r010 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
s011 r010 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
s011 r010 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Use of external ratings	Rated exposure
s011 r010 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach

s011 r010 c240	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Use of external ratings	Unrated exposure where a derived rating is used

s011 r011 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries

s011 r011 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries

s011 r011 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries

s011 r011 c050	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect

s011 r011 c060	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Credit derivatives - Substitution effect

s011 r011 c070	Metric	CRM substitution effects - Value of Financial collateral: simple method [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment

s011 r011 c070	Approach	Standardised Approach
	Exposure class	Exposures in default
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Financial collateral simple method
s011 r011 c080	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Funded credit protection other than financial collateral with substitution effect
s011 r011 c090	Metric	CRM substitution effects Outflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques substitution effect
s011 r011 c100	Metric	CRM substitution effects Inflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
s011 r011 c110	Metric	Exposure after CRM substitution effects pre conversion factors, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
s011 r011 c120	Metric	CRM Volatility adjustment to the exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)

s011 r011 c130	Metric	CRM Financial collateral: adjusted value (Cvam) [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s011 r011 c140	Metric	CRM Volatility and maturity adjustments [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s011 r011 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
s011 r011 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
s011 r011 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
s011 r011 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach

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s011 r011 c180	Exposure class	Exposures in default
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
s011 r011 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
s011 r011 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
s011 r011 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
s011 r012 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	Type of credit protection	Secured by mortgages on immovable property
s011 r012 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	Type of credit protection	Secured by mortgages on immovable property
s011 r012 c040	Metric	Exposure net of value adjustments and provisions [mi]

s011 r012 c040	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	Type of credit protection	Secured by mortgages on immovable property
s011 r012 c050	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
	Type of credit protection	Secured by mortgages on immovable property
s011 r012 c060	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	CRM Effects/Collateral	Credit derivatives - Substitution effect
	Type of credit protection	Secured by mortgages on immovable property
s011 r012 c070	Metric	CRM substitution effects - Value of Financial collateral: simple method [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	CRM Effects/Collateral	Financial collateral simple method
	Type of credit protection	Secured by mortgages on immovable property
s011 r012 c080	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	CRM Effects/Collateral	Funded credit protection other than financial collateral with substitution effect
	Type of credit protection	Secured by mortgages on immovable property

s011 r012 c090	Metric	CRM substitution effects Outflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	CRM Effects/Collateral	CRM techniques substitution effect
	Type of credit protection	Secured by mortgages on immovable property

s011 r012 c100	Metric	CRM substitution effects Inflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	Type of credit protection	Secured by mortgages on immovable property

s011 r012 c110	Metric	Exposure after CRM substitution effects pre conversion factors, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	Type of credit protection	Secured by mortgages on immovable property

s011 r012 c120	Metric	CRM Volatility adjustment to the exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
	Type of credit protection	Secured by mortgages on immovable property

s011 r012 c130	Metric	CRM Financial collateral: adjusted value (Cvam) [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
	Type of credit protection	Secured by mortgages on immovable property

s011 r012 c140	Metric	CRM Volatility and maturity adjustments [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
	Type of credit protection	Secured by mortgages on immovable property
s011 r012 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	Type of credit protection	Secured by mortgages on immovable property
s011 r012 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	Conversion factors for off-balance sheet items	0%
	Type of credit protection	Secured by mortgages on immovable property
s011 r012 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	Conversion factors for off-balance sheet items	20%
	Type of credit protection	Secured by mortgages on immovable property
s011 r012 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	Conversion factors for off-balance sheet items	50%
	Type of credit protection	Secured by mortgages on immovable property

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s011 r012 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	Conversion factors for off-balance sheet items	100%
	Type of credit protection	Secured by mortgages on immovable property
s011 r012 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	Type of credit protection	Secured by mortgages on immovable property
s011 r012 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	Type of credit protection	Secured by mortgages on immovable property
s011 r013 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Permanent partial use
s011 r013 c020	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Counterparty	Default funds
	Partial Use	Permanent partial use
s011 r013 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment

s011 r013 c030	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Permanent partial use
s011 r013 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Permanent partial use
s011 r013 c050	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
	Partial Use	Permanent partial use
s011 r013 c060	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Credit derivatives - Substitution effect
	Partial Use	Permanent partial use
s011 r013 c070	Metric	CRM substitution effects - Value of Financial collateral: simple method [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Financial collateral simple method
	Partial Use	Permanent partial use
s011 r013 c080	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Funded credit protection other than financial collateral with substitution effect
	Partial Use	Permanent partial use

s011 r013 c090	Metric	CRM substitution effects Outflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques substitution effect
	Partial Use	Permanent partial use
s011 r013 c100	Metric	CRM substitution effects Inflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Permanent partial use
s011 r013 c110	Metric	Exposure after CRM substitution effects pre conversion factors, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Permanent partial use
s011 r013 c120	Metric	CRM Volatility adjustment to the exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
	Partial Use	Permanent partial use
s011 r013 c130	Metric	CRM Financial collateral: adjusted value (Cvam) [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
	Partial Use	Permanent partial use
s011 r013 c140	Metric	CRM Volatility and maturity adjustments [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default

s011 r013 c140	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
	Partial Use	Permanent partial use
s011 r013 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Permanent partial use
s011 r013 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
	Partial Use	Permanent partial use
s011 r013 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
	Partial Use	Permanent partial use
s011 r013 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
	Partial Use	Permanent partial use
s011 r013 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
	Partial Use	Permanent partial use
s011 r013 c200	Metric	Exposure value, net of value adjustments and provisions [mi]

s011 r013 c200	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Permanent partial use
s011 r013 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Permanent partial use
s011 r013 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Permanent partial use
	Use of external ratings	Rated exposure
s011 r013 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Permanent partial use
	Use of external ratings	Unrated exposure where a derived rating is used
s011 r014 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Temporally partial use
s011 r014 c020	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Counterparty	Default funds

s011 r014 c020	Partial Use	Temporally partial use
s011 r014 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Temporally partial use
s011 r014 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Temporally partial use
s011 r014 c050	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
	Partial Use	Temporally partial use
s011 r014 c060	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Credit derivatives - Substitution effect
	Partial Use	Temporally partial use
s011 r014 c070	Metric	CRM substitution effects - Value of Financial collateral: simple method [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Financial collateral simple method
	Partial Use	Temporally partial use
s011 r014 c080	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach

s011 r014 c080	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Funded credit protection other than financial collateral with substitution effect
	Partial Use	Temporally partial use
s011 r014 c090	Metric	CRM substitution effects Outflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques substitution effect
	Partial Use	Temporally partial use
s011 r014 c100	Metric	CRM substitution effects Inflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Temporally partial use
s011 r014 c110	Metric	Exposure after CRM substitution effects pre conversion factors, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Temporally partial use
s011 r014 c120	Metric	CRM Volatility adjustment to the exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
	Partial Use	Temporally partial use
s011 r014 c130	Metric	CRM Financial collateral: adjusted value (Cvam) [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
	Partial Use	Temporally partial use
s011 r014 c140	Metric	CRM Volatility and maturity adjustments [mi]

s011 r014 c140	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
	Partial Use	Temporally partial use
s011 r014 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Temporally partial use
s011 r014 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
	Partial Use	Temporally partial use
s011 r014 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
	Partial Use	Temporally partial use
s011 r014 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
	Partial Use	Temporally partial use
s011 r014 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default

s011 r014 c190	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
	Partial Use	Temporally partial use
s011 r014 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Temporally partial use
s011 r014 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Temporally partial use
s011 r014 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Temporally partial use
	Use of external ratings	Rated exposure
s011 r014 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Temporally partial use
	Use of external ratings	Unrated exposure where a derived rating is used
s011 r020 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk and free deliveries
s011 r020 c020	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach

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s011 r020 c020	Exposure class	Exposures in default
	Type of risk	Credit risk and free deliveries
	Counterparty	Default funds
s011 r020 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk and free deliveries
s011 r020 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk and free deliveries
s011 r020 c050	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk and free deliveries
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
s011 r020 c060	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk and free deliveries
	CRM Effects/Collateral	Credit derivatives - Substitution effect
s011 r020 c070	Metric	CRM substitution effects - Value of Financial collateral: simple method [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk and free deliveries
	CRM Effects/Collateral	Financial collateral simple method
s011 r020 c080	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk and free deliveries
	CRM Effects/Collateral	Funded credit protection other than financial collateral with substitution effect

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s011 r020 c090	Metric	CRM substitution effects Outflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques substitution effect
s011 r020 c100	Metric	CRM substitution effects Inflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk and free deliveries
s011 r020 c110	Metric	Exposure after CRM substitution effects pre conversion factors, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk and free deliveries
s011 r020 c120	Metric	CRM Volatility adjustment to the exposure [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s011 r020 c130	Metric	CRM Financial collateral: adjusted value (Cvam) [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s011 r020 c140	Metric	CRM Volatility and maturity adjustments [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s011 r020 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment

s011 r020 c150	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk and free deliveries
s011 r020 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk and free deliveries
s011 r020 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk and free deliveries
s011 r030 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk
s011 r030 c020	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk
	Counterparty	Default funds
s011 r030 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk
s011 r030 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk
s011 r030 c050	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment

s011 r030 c050	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
s011 r030 c060	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk
	CRM Effects/Collateral	Credit derivatives - Substitution effect
s011 r030 c070	Metric	CRM substitution effects - Value of Financial collateral: simple method [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk
	CRM Effects/Collateral	Financial collateral simple method
s011 r030 c080	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk
	CRM Effects/Collateral	Funded credit protection other than financial collateral with substitution effect
s011 r030 c090	Metric	CRM substitution effects Outflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk
	CRM Effects/Collateral	CRM techniques substitution effect
s011 r030 c100	Metric	CRM substitution effects Inflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk
s011 r030 c110	Metric	Exposure after CRM substitution effects pre conversion factors, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default

s011 r030 c110	Type of risk	Credit risk
s011 r030 c120	Metric	CRM Volatility adjustment to the exposure [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s011 r030 c130	Metric	CRM Financial collateral: adjusted value (Cvam) [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s011 r030 c140	Metric	CRM Volatility and maturity adjustments [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s011 r030 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk
s011 r030 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk
	Conversion factors for off-balance sheet items	0%
s011 r030 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk
	Conversion factors for off-balance sheet items	20%
s011 r030 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]

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s011 r030 c180	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk
	Conversion factors for off-balance sheet items	50%
s011 r030 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk
	Conversion factors for off-balance sheet items	100%
s011 r030 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk
s011 r030 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk
s011 r040 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Counterparty credit risk
s011 r040 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Counterparty credit risk
s011 r040 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Counterparty credit risk

s011 r040 c050	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
s011 r040 c060	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Credit derivatives - Substitution effect
s011 r040 c070	Metric	CRM substitution effects - Value of Financial collateral: simple method [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Financial collateral simple method
s011 r040 c080	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Funded credit protection other than financial collateral with substitution effect
s011 r040 c090	Metric	CRM substitution effects Outflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	CRM techniques substitution effect
s011 r040 c100	Metric	CRM substitution effects Inflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Counterparty credit risk
s011 r040 c110	Metric	Exposure after CRM substitution effects pre conversion factors, net of value adjustments and provisions [mi]
	Base	Exposures

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s011 r040 c110	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Counterparty credit risk
s011 r040 c120	Metric	CRM Volatility adjustment to the exposure [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s011 r040 c130	Metric	CRM Financial collateral: adjusted value (Cvam) [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s011 r040 c140	Metric	CRM Volatility and maturity adjustments [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s011 r040 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Counterparty credit risk
s011 r040 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Counterparty credit risk
s011 r040 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Counterparty credit risk

s011 r050 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting - Centrally cleared through a compliant CCP
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Counterparty credit risk
s011 r050 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting - Centrally cleared through a compliant CCP
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Counterparty credit risk
s011 r060 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Counterparty credit risk
s011 r060 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Counterparty credit risk
s011 r060 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Counterparty credit risk
s011 r060 c050	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
s011 r060 c060	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Counterparty credit risk

s011 r060 c060	CRM Effects/Collateral	Credit derivatives - Substitution effect	
s011 r060 c070	Metric	CRM substitution effects - Value of Financial collateral: simple method [mi]	
	Base	Exposures	
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting	
	Approach	Standardised Approach	
	Exposure class	Exposures in default	
	Type of risk	Counterparty credit risk	
	CRM Effects/Collateral	Financial collateral simple method	
s011 r060 c080	Metric	CRM substitution effects - Value of Other funded credit protection [mi]	
	Base	Exposures	
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting	
	Approach	Standardised Approach	
	Exposure class	Exposures in default	
	Type of risk	Counterparty credit risk	
	CRM Effects/Collateral	Funded credit protection other than financial collateral with substitution effect	
s011 r060 c090	Metric	CRM substitution effects Outflows, net of value adjustments and provisions [mi]	
	Base	Exposures	
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting	
	Approach	Standardised Approach	
	Exposure class	Exposures in default	
	Type of risk	Counterparty credit risk	
	CRM Effects/Collateral	CRM techniques substitution effect	
s011 r060 c100	Metric	CRM substitution effects Inflows, net of value adjustments and provisions [mi]	
	Base	Exposures	
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting	
	Approach	Standardised Approach	
	Exposure class	Exposures in default	
	Type of risk	Counterparty credit risk	
s011 r060 c110	Metric	Exposure after CRM substitution effects pre conversion factors, net of value adjustments and provisions [mi]	
	Base	Exposures	
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting	
	Approach	Standardised Approach	
	Exposure class	Exposures in default	
	Type of risk	Counterparty credit risk	
s011 r060 c120	Metric	CRM Volatility adjustment to the exposure [mi]	
	Base	Exposures	
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting	
	Approach	Standardised Approach	
	Exposure class	Exposures in default	
	Type of risk	Counterparty credit risk	
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)	
s011 r060 c130	Metric	CRM Financial collateral: adjusted value (Cvam) [mi]	
	Base	Exposures	

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s011 r060 c130	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s011 r060 c140	Metric	CRM Volatility and maturity adjustments [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s011 r060 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Counterparty credit risk
s011 r060 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Counterparty credit risk
s011 r060 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Counterparty credit risk
s011 r060 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Counterparty credit risk
	Use of external ratings	Rated exposure
s011 r060 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Counterparty credit risk

s011 r060 c240	Use of external ratings	Unrated exposure where a derived rating is used
s011 r070 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Derivatives excluding Contractual Cross Product Netting - Centrally cleared through a compliant CCP
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Counterparty credit risk
s011 r070 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Derivatives excluding Contractual Cross Product Netting - Centrally cleared through a compliant CCP
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Counterparty credit risk
s011 r070 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Derivatives excluding Contractual Cross Product Netting - Centrally cleared through a compliant CCP
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Counterparty credit risk
s011 r080 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Counterparty credit risk
s011 r080 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Counterparty credit risk
s011 r080 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Counterparty credit risk
s011 r080 c050	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Counterparty credit risk

s011 r080 c050	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
s011 r080 c060	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Credit derivatives - Substitution effect
s011 r080 c070	Metric	CRM substitution effects - Value of Financial collateral: simple method [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Financial collateral simple method
s011 r080 c080	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Funded credit protection other than financial collateral with substitution effect
s011 r080 c090	Metric	CRM substitution effects Outflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	CRM techniques substitution effect
s011 r080 c100	Metric	CRM substitution effects Inflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Counterparty credit risk
s011 r080 c110	Metric	Exposure after CRM substitution effects pre conversion factors, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Counterparty credit risk
s011 r080 c120	Metric	CRM Volatility adjustment to the exposure [mi]
	Base	Exposures

s011 r080 c120	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s011 r080 c130	Metric	CRM Financial collateral: adjusted value (Cvam) [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s011 r080 c140	Metric	CRM Volatility and maturity adjustments [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s011 r080 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Counterparty credit risk
s011 r080 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Counterparty credit risk
s011 r080 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Counterparty credit risk
s011 r080 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Counterparty credit risk

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s011 r080 c230	Use of external ratings	Rated exposure	
s011 r080 c240	Metric	Risk weighted exposure amount [mi]	
	Base	Exposures	
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting	
	Approach	Standardised Approach	
	Exposure class	Exposures in default	
	Type of risk	Counterparty credit risk	
	Use of external ratings	Unrated exposure where a derived rating is used	
s011 r090 c010	Metric	Original exposure pre conversion factors [mi]	
	Base	Exposures	
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment	
	Approach	Standardised Approach	
	Exposure class	Exposures in default	
	Type of risk	Credit risk, counterparty credit risk and free deliveries	
	Risk weights	0%	
s011 r090 c030	Metric	Value adjustments and provision associated with the original exposure [mi]	
	Base	Exposures	
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment	
	Approach	Standardised Approach	
	Exposure class	Exposures in default	
	Type of risk	Credit risk, counterparty credit risk and free deliveries	
	Risk weights	0%	
s011 r090 c040	Metric	Exposure net of value adjustments and provisions [mi]	
	Base	Exposures	
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment	
	Approach	Standardised Approach	
	Exposure class	Exposures in default	
	Type of risk	Credit risk, counterparty credit risk and free deliveries	
	Risk weights	0%	
s011 r090 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]	
	Base	Exposures	
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment	
	Approach	Standardised Approach	
	Exposure class	Exposures in default	
	Type of risk	Credit risk, counterparty credit risk and free deliveries	
	Risk weights	0%	
s011 r090 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]	
	Base	Exposures	
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment	
	Approach	Standardised Approach	
	Exposure class	Exposures in default	
	Type of risk	Credit risk, counterparty credit risk and free deliveries	
	Conversion factors for off-balance sheet items	0%	

s011 r090 c160	Risk weights	0%
s011 r090 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
	Risk weights	0%
s011 r090 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
	Risk weights	0%
s011 r090 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
	Risk weights	0%
s011 r090 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	0%
s011 r090 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	0%
s011 r090 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach

s011 r090 c230	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	0%
	Use of external ratings	Rated exposure
s011 r090 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	0%
	Use of external ratings	Unrated exposure where a derived rating is used
s011 r100 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	2%
s011 r100 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	2%
s011 r100 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	2%
s011 r100 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	2%
s011 r100 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment

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s011 r100 c160	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
	Risk weights	2%

s011 r100 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
	Risk weights	2%

s011 r100 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
	Risk weights	2%

s011 r100 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
	Risk weights	2%

s011 r100 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	2%

s011 r100 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	2%

s011 r100 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	2%
	Use of external ratings	Rated exposure
s011 r100 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	2%
	Use of external ratings	Unrated exposure where a derived rating is used
s011 r110 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	10%
s011 r110 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	10%
s011 r110 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	10%
s011 r110 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries

s011 r110 c150	Risk weights	10%

s011 r110 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
	Risk weights	10%

s011 r110 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
	Risk weights	10%

s011 r110 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
	Risk weights	10%

s011 r110 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
	Risk weights	10%

s011 r110 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	10%

s011 r110 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment

s011 r110 c220	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	10%

s011 r110 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	10%
	Use of external ratings	Rated exposure

s011 r110 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	10%
	Use of external ratings	Unrated exposure where a derived rating is used

s011 r120 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	20%

s011 r120 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	20%

s011 r120 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	20%

s011 r120 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures

s011 r120 c150	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	20%
s011 r120 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
	Risk weights	20%
s011 r120 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
	Risk weights	20%
s011 r120 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
	Risk weights	20%
s011 r120 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
	Risk weights	20%
s011 r120 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries

s011 r120 c200	Risk weights	20%
s011 r120 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	20%
s011 r120 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	20%
	Use of external ratings	Rated exposure
s011 r120 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	20%
	Use of external ratings	Unrated exposure where a derived rating is used
s011 r130 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	35%
s011 r130 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	35%
s011 r130 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default

s011 r130 c040	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	35%
s011 r130 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	35%
s011 r130 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
	Risk weights	35%
s011 r130 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
	Risk weights	35%
s011 r130 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
	Risk weights	35%
s011 r130 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
	Risk weights	35%
s011 r130 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures

s011 r130 c200	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	35%
s011 r130 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	35%
s011 r130 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	35%
	Use of external ratings	Rated exposure
s011 r130 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	35%
	Use of external ratings	Unrated exposure where a derived rating is used
s011 r140 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	50%
s011 r140 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	50%
s011 r140 c040	Metric	Exposure net of value adjustments and provisions [mi]

s011 r140 c040	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	50%
s011 r140 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	50%
s011 r140 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
	Risk weights	50%
s011 r140 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
	Risk weights	50%
s011 r140 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
	Risk weights	50%
s011 r140 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries

s011 r140 c190	Conversion factors for off-balance sheet items	100%
	Risk weights	50%
s011 r140 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	50%
s011 r140 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	50%
s011 r140 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	50%
	Use of external ratings	Rated exposure
s011 r140 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	50%
	Use of external ratings	Unrated exposure where a derived rating is used
s011 r150 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	70%
s011 r150 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach

s011 r150 c160	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
	Risk weights	70%
s011 r150 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
	Risk weights	70%
s011 r150 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
	Risk weights	70%
s011 r150 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
	Risk weights	70%
s011 r150 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	70%
s011 r150 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	70%
s011 r150 c230	Metric	Risk weighted exposure amount [mi]

s011 r150 c230	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	70%
	Use of external ratings	Rated exposure
s011 r150 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	70%
	Use of external ratings	Unrated exposure where a derived rating is used
s011 r160 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	75%
s011 r160 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	75%
s011 r160 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	75%
s011 r160 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	75%

COREP

s011 r160 c160

Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Standardised Approach
Exposure class	Exposures in default
Type of risk	Credit risk, counterparty credit risk and free deliveries
Conversion factors for off-balance sheet items	0%
Risk weights	75%

s011 r160 c170

Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Standardised Approach
Exposure class	Exposures in default
Type of risk	Credit risk, counterparty credit risk and free deliveries
Conversion factors for off-balance sheet items	20%
Risk weights	75%

s011 r160 c180

Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Standardised Approach
Exposure class	Exposures in default
Type of risk	Credit risk, counterparty credit risk and free deliveries
Conversion factors for off-balance sheet items	50%
Risk weights	75%

s011 r160 c190

Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Standardised Approach
Exposure class	Exposures in default
Type of risk	Credit risk, counterparty credit risk and free deliveries
Conversion factors for off-balance sheet items	100%
Risk weights	75%

s011 r160 c200

Metric	Exposure value, net of value adjustments and provisions [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Standardised Approach
Exposure class	Exposures in default
Type of risk	Credit risk, counterparty credit risk and free deliveries
Risk weights	75%

s011 r160 c220

Metric	Risk weighted exposure amount [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Standardised Approach

COREP

s011 r160 c220	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	75%

s011 r160 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	75%
	Use of external ratings	Rated exposure

s011 r160 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	75%
	Use of external ratings	Unrated exposure where a derived rating is used

s011 r170 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	100%

s011 r170 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	100%

s011 r170 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	100%

s011 r170 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment

s011 r170 c150	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	100%
s011 r170 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
	Risk weights	100%
s011 r170 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
	Risk weights	100%
s011 r170 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
	Risk weights	100%
s011 r170 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
	Risk weights	100%
s011 r170 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	100%

s011 r170 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	100%
s011 r170 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	100%
	Use of external ratings	Rated exposure
s011 r170 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	100%
	Use of external ratings	Unrated exposure where a derived rating is used
s011 r180 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	150%
s011 r180 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	150%
s011 r180 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries

s011 r180 c040	Risk weights	150%

s011 r180 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	150%

s011 r180 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
	Risk weights	150%

s011 r180 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
	Risk weights	150%

s011 r180 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
	Risk weights	150%

s011 r180 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
	Risk weights	150%

s011 r180 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment

s011 r180 c200	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	150%
s011 r180 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	150%
s011 r180 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	150%
	Use of external ratings	Rated exposure
s011 r180 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	150%
	Use of external ratings	Unrated exposure where a derived rating is used
s011 r190 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	250%
s011 r190 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	250%
s011 r190 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures

s011 r190 c040	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	250%
s011 r190 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	250%
s011 r190 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
	Risk weights	250%
s011 r190 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
	Risk weights	250%
s011 r190 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
	Risk weights	250%
s011 r190 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%

s011 r190 c190	Risk weights	250%

s011 r190 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	250%

s011 r190 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	250%

s011 r190 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	250%
	Use of external ratings	Rated exposure

s011 r190 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	250%
	Use of external ratings	Unrated exposure where a derived rating is used

s011 r200 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	1250%

s011 r200 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default

| s011 r200 c030 | Type of risk | Credit risk, counterparty credit risk and free deliveries |
| | Risk weights | 1250% |

s011 r200 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	1250%

s011 r200 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	1250%

s011 r200 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
	Risk weights	1250%

s011 r200 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
	Risk weights	1250%

s011 r200 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
	Risk weights	1250%

s011 r200 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment

s011 r200 c190	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
	Risk weights	1250%
s011 r200 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	1250%
s011 r200 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	1250%
s011 r200 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	1250%
	Use of external ratings	Rated exposure
s011 r200 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	1250%
	Use of external ratings	Unrated exposure where a derived rating is used
s011 r210 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	Risk weights other for CR SA
s011 r210 c030	Metric	Value adjustments and provision associated with the original exposure [mi]

s011 r210 c030	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	Risk weights other for CR SA
s011 r210 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	Risk weights other for CR SA
s011 r210 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	Risk weights other for CR SA
s011 r210 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
	Risk weights	Risk weights other for CR SA
s011 r210 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
	Risk weights	Risk weights other for CR SA
s011 r210 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%

s011 r210 c180	Risk weights	Risk weights other for CR SA
s011 r210 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
	Risk weights	Risk weights other for CR SA
s011 r210 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	Risk weights other for CR SA
s011 r210 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	Risk weights other for CR SA
s011 r210 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	Risk weights other for CR SA
	Use of external ratings	Rated exposure
s011 r210 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	Risk weights other for CR SA
	Use of external ratings	Unrated exposure where a derived rating is used
s012 r010 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach

s012 r010 c010	Exposure class	Items associated with a particular high risk
	Type of risk	Credit risk, counterparty credit risk and free deliveries
s012 r010 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Credit risk, counterparty credit risk and free deliveries
s012 r010 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Credit risk, counterparty credit risk and free deliveries
s012 r010 c050	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
s012 r010 c060	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Credit derivatives - Substitution effect
s012 r010 c070	Metric	CRM substitution effects - Value of Financial collateral: simple method [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Financial collateral simple method
s012 r010 c080	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Funded credit protection other than financial collateral with substitution effect
s012 r010 c090	Metric	CRM substitution effects Outflows, net of value adjustments and provisions [mi]

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s012 r010 c090		
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques substitution effect

s012 r010 c100		
	Metric	CRM substitution effects Inflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Credit risk, counterparty credit risk and free deliveries

s012 r010 c110		
	Metric	Exposure after CRM substitution effects pre conversion factors, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Credit risk, counterparty credit risk and free deliveries

s012 r010 c120		
	Metric	CRM Volatility adjustment to the exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)

s012 r010 c130		
	Metric	CRM Financial collateral: adjusted value (Cvam) [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)

s012 r010 c140		
	Metric	CRM Volatility and maturity adjustments [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)

s012 r010 c150		
	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach

s012 r010 c150	Exposure class	Items associated with a particular high risk	
	Type of risk	Credit risk, counterparty credit risk and free deliveries	
s012 r010 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]	
	Base	Exposures	
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment	
	Approach	Standardised Approach	
	Exposure class	Items associated with a particular high risk	
	Type of risk	Credit risk, counterparty credit risk and free deliveries	
	Conversion factors for off-balance sheet items	0%	
s012 r010 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]	
	Base	Exposures	
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment	
	Approach	Standardised Approach	
	Exposure class	Items associated with a particular high risk	
	Type of risk	Credit risk, counterparty credit risk and free deliveries	
	Conversion factors for off-balance sheet items	20%	
s012 r010 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]	
	Base	Exposures	
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment	
	Approach	Standardised Approach	
	Exposure class	Items associated with a particular high risk	
	Type of risk	Credit risk, counterparty credit risk and free deliveries	
	Conversion factors for off-balance sheet items	50%	
s012 r010 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]	
	Base	Exposures	
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment	
	Approach	Standardised Approach	
	Exposure class	Items associated with a particular high risk	
	Type of risk	Credit risk, counterparty credit risk and free deliveries	
	Conversion factors for off-balance sheet items	100%	
s012 r010 c200	Metric	Exposure value, net of value adjustments and provisions [mi]	
	Base	Exposures	
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment	
	Approach	Standardised Approach	
	Exposure class	Items associated with a particular high risk	
	Type of risk	Credit risk, counterparty credit risk and free deliveries	
s012 r010 c220	Metric	Risk weighted exposure amount [mi]	
	Base	Exposures	
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment	
	Approach	Standardised Approach	
	Exposure class	Items associated with a particular high risk	
	Type of risk	Credit risk, counterparty credit risk and free deliveries	
s012 r010 c230	Metric	Risk weighted exposure amount [mi]	

s012 r010 c230	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Use of external ratings	Rated exposure
s012 r010 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Use of external ratings	Unrated exposure where a derived rating is used
s012 r011 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
s012 r011 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
s012 r011 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
s012 r011 c050	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
s012 r011 c060	Metric	CRM substitution effects - Value of Credit derivatives [mi]

s012 r011 c060	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Credit derivatives - Substitution effect
s012 r011 c070	Metric	CRM substitution effects - Value of Financial collateral: simple method [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Financial collateral simple method
s012 r011 c080	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Funded credit protection other than financial collateral with substitution effect
s012 r011 c090	Metric	CRM substitution effects Outflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques substitution effect
s012 r011 c100	Metric	CRM substitution effects Inflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
s012 r011 c110	Metric	Exposure after CRM substitution effects pre conversion factors, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk

| s012 r011 c110 | Counterparty sector | SME |
| | Type of risk | Credit risk, counterparty credit risk and free deliveries |

s012 r011 c120	Metric	CRM Volatility adjustment to the exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)

s012 r011 c130	Metric	CRM Financial collateral: adjusted value (Cvam) [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)

s012 r011 c140	Metric	CRM Volatility and maturity adjustments [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)

s012 r011 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries

s012 r011 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%

| s012 r011 c170 | Metric | Fully adjusted exposure value (E*), net of value adjustments and provisions [mi] |
| | Base | Exposures |

s012 r011 c170	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
s012 r011 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
s012 r011 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
s012 r011 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
s012 r011 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
s012 r012 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential

s012 r012 c010	Type of credit protection	Secured by mortgages on immovable property
s012 r012 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	Type of credit protection	Secured by mortgages on immovable property
s012 r012 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	Type of credit protection	Secured by mortgages on immovable property
s012 r012 c050	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
	Type of credit protection	Secured by mortgages on immovable property
s012 r012 c060	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	CRM Effects/Collateral	Credit derivatives - Substitution effect
	Type of credit protection	Secured by mortgages on immovable property
s012 r012 c070	Metric	CRM substitution effects - Value of Financial collateral: simple method [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	CRM Effects/Collateral	Financial collateral simple method

s012 r012 c070	Type of credit protection	Secured by mortgages on immovable property
s012 r012 c080	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	CRM Effects/Collateral	Funded credit protection other than financial collateral with substitution effect
	Type of credit protection	Secured by mortgages on immovable property
s012 r012 c090	Metric	CRM substitution effects Outflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	CRM Effects/Collateral	CRM techniques substitution effect
	Type of credit protection	Secured by mortgages on immovable property
s012 r012 c100	Metric	CRM substitution effects Inflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	Type of credit protection	Secured by mortgages on immovable property
s012 r012 c110	Metric	Exposure after CRM substitution effects pre conversion factors, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	Type of credit protection	Secured by mortgages on immovable property
s012 r012 c120	Metric	CRM Volatility adjustment to the exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)

s012 r012 c120	Type of credit protection	Secured by mortgages on immovable property

s012 r012 c130	Metric	CRM Financial collateral: adjusted value (Cvam) [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
	Type of credit protection	Secured by mortgages on immovable property

s012 r012 c140	Metric	CRM Volatility and maturity adjustments [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
	Type of credit protection	Secured by mortgages on immovable property

s012 r012 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	Type of credit protection	Secured by mortgages on immovable property

s012 r012 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	Conversion factors for off-balance sheet items	0%
	Type of credit protection	Secured by mortgages on immovable property

s012 r012 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential

s012 r012 c170	Conversion factors for off-balance sheet items	20%
	Type of credit protection	Secured by mortgages on immovable property
s012 r012 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	Conversion factors for off-balance sheet items	50%
	Type of credit protection	Secured by mortgages on immovable property
s012 r012 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	Conversion factors for off-balance sheet items	100%
	Type of credit protection	Secured by mortgages on immovable property
s012 r012 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	Type of credit protection	Secured by mortgages on immovable property
s012 r012 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	Type of credit protection	Secured by mortgages on immovable property
s012 r013 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Permanent partial use

s012 r013 c020	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Counterparty	Default funds
	Partial Use	Permanent partial use
s012 r013 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Permanent partial use
s012 r013 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Permanent partial use
s012 r013 c050	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
	Partial Use	Permanent partial use
s012 r013 c060	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Credit derivatives - Substitution effect
	Partial Use	Permanent partial use
s012 r013 c070	Metric	CRM substitution effects - Value of Financial collateral: simple method [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk

s012 r013 c070	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Financial collateral simple method
	Partial Use	Permanent partial use
s012 r013 c080	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Funded credit protection other than financial collateral with substitution effect
	Partial Use	Permanent partial use
s012 r013 c090	Metric	CRM substitution effects Outflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques substitution effect
	Partial Use	Permanent partial use
s012 r013 c100	Metric	CRM substitution effects Inflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Permanent partial use
s012 r013 c110	Metric	Exposure after CRM substitution effects pre conversion factors, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Permanent partial use
s012 r013 c120	Metric	CRM Volatility adjustment to the exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
	Partial Use	Permanent partial use
s012 r013 c130	Metric	CRM Financial collateral: adjusted value (Cvam) [mi]
	Base	Exposures

s012 r013 c130

Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Standardised Approach
Exposure class	Items associated with a particular high risk
Type of risk	Credit risk, counterparty credit risk and free deliveries
CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
Partial Use	Permanent partial use

s012 r013 c140

Metric	CRM Volatility and maturity adjustments [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Standardised Approach
Exposure class	Items associated with a particular high risk
Type of risk	Credit risk, counterparty credit risk and free deliveries
CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
Partial Use	Permanent partial use

s012 r013 c150

Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Standardised Approach
Exposure class	Items associated with a particular high risk
Type of risk	Credit risk, counterparty credit risk and free deliveries
Partial Use	Permanent partial use

s012 r013 c160

Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Standardised Approach
Exposure class	Items associated with a particular high risk
Type of risk	Credit risk, counterparty credit risk and free deliveries
Conversion factors for off-balance sheet items	0%
Partial Use	Permanent partial use

s012 r013 c170

Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Standardised Approach
Exposure class	Items associated with a particular high risk
Type of risk	Credit risk, counterparty credit risk and free deliveries
Conversion factors for off-balance sheet items	20%
Partial Use	Permanent partial use

s012 r013 c180

Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Standardised Approach
Exposure class	Items associated with a particular high risk
Type of risk	Credit risk, counterparty credit risk and free deliveries

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s012 r013 c180	Conversion factors for off-balance sheet items	50%
	Partial Use	Permanent partial use
s012 r013 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
	Partial Use	Permanent partial use
s012 r013 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Permanent partial use
s012 r013 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Permanent partial use
s012 r013 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Permanent partial use
	Use of external ratings	Rated exposure
s012 r013 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Permanent partial use
	Use of external ratings	Unrated exposure where a derived rating is used
s012 r014 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment

s012 r014 c010	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Temporally partial use

s012 r014 c020	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Counterparty	Default funds
	Partial Use	Temporally partial use

s012 r014 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Temporally partial use

s012 r014 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Temporally partial use

s012 r014 c050	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
	Partial Use	Temporally partial use

s012 r014 c060	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Credit derivatives - Substitution effect
	Partial Use	Temporally partial use

s012 r014 c070	Metric	CRM substitution effects - Value of Financial collateral: simple method [mi]

s012 r014 c070	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Financial collateral simple method
	Partial Use	Temporally partial use
s012 r014 c080	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Funded credit protection other than financial collateral with substitution effect
	Partial Use	Temporally partial use
s012 r014 c090	Metric	CRM substitution effects Outflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques substitution effect
	Partial Use	Temporally partial use
s012 r014 c100	Metric	CRM substitution effects Inflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Temporally partial use
s012 r014 c110	Metric	Exposure after CRM substitution effects pre conversion factors, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Temporally partial use
s012 r014 c120	Metric	CRM Volatility adjustment to the exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Credit risk, counterparty credit risk and free deliveries

| s012 r014 c120 | CRM Effects/Collateral | CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA) |
| | Partial Use | Temporally partial use |

s012 r014 c130	Metric	CRM Financial collateral: adjusted value (Cvam) [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
	Partial Use	Temporally partial use

s012 r014 c140	Metric	CRM Volatility and maturity adjustments [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
	Partial Use	Temporally partial use

s012 r014 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Temporally partial use

s012 r014 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
	Partial Use	Temporally partial use

s012 r014 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
	Partial Use	Temporally partial use

| s012 r014 c180 | Metric | Fully adjusted exposure value (E*), net of value adjustments and provisions [mi] |
| | Base | Exposures |

s012 r014 c180	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
	Partial Use	Temporally partial use
s012 r014 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
	Partial Use	Temporally partial use
s012 r014 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Temporally partial use
s012 r014 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Temporally partial use
s012 r014 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Temporally partial use
	Use of external ratings	Rated exposure
s012 r014 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Temporally partial use

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s012 r014 c240	Use of external ratings	Unrated exposure where a derived rating is used	
s012 r020 c010	Metric	Original exposure pre conversion factors [mi]	
	Base	Exposures	
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment	
	Approach	Standardised Approach	
	Exposure class	Items associated with a particular high risk	
	Type of risk	Credit risk and free deliveries	
s012 r020 c020	Metric	Original exposure pre conversion factors [mi]	
	Base	Exposures	
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment	
	Approach	Standardised Approach	
	Exposure class	Items associated with a particular high risk	
	Type of risk	Credit risk and free deliveries	
	Counterparty	Default funds	
s012 r020 c030	Metric	Value adjustments and provision associated with the original exposure [mi]	
	Base	Exposures	
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment	
	Approach	Standardised Approach	
	Exposure class	Items associated with a particular high risk	
	Type of risk	Credit risk and free deliveries	
s012 r020 c040	Metric	Exposure net of value adjustments and provisions [mi]	
	Base	Exposures	
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment	
	Approach	Standardised Approach	
	Exposure class	Items associated with a particular high risk	
	Type of risk	Credit risk and free deliveries	
s012 r020 c050	Metric	CRM substitution effects - Value of Guarantees [mi]	
	Base	Exposures	
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment	
	Approach	Standardised Approach	
	Exposure class	Items associated with a particular high risk	
	Type of risk	Credit risk and free deliveries	
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect	
s012 r020 c060	Metric	CRM substitution effects - Value of Credit derivatives [mi]	
	Base	Exposures	
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment	
	Approach	Standardised Approach	
	Exposure class	Items associated with a particular high risk	
	Type of risk	Credit risk and free deliveries	
	CRM Effects/Collateral	Credit derivatives - Substitution effect	
s012 r020 c070	Metric	CRM substitution effects - Value of Financial collateral: simple method [mi]	
	Base	Exposures	
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment	

s012 r020 c070	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Credit risk and free deliveries
	CRM Effects/Collateral	Financial collateral simple method

s012 r020 c080	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Credit risk and free deliveries
	CRM Effects/Collateral	Funded credit protection other than financial collateral with substitution effect

s012 r020 c090	Metric	CRM substitution effects Outflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques substitution effect

s012 r020 c100	Metric	CRM substitution effects Inflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Credit risk and free deliveries

s012 r020 c110	Metric	Exposure after CRM substitution effects pre conversion factors, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Credit risk and free deliveries

s012 r020 c120	Metric	CRM Volatility adjustment to the exposure [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)

s012 r020 c130	Metric	CRM Financial collateral: adjusted value (Cvam) [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Credit risk and free deliveries

s012 r020 c130	CRM Effects/Collateral		CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s012 r020 c140	Metric		CRM Volatility and maturity adjustments [mi]
	Base		Exposures
	Main category		On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach		Standardised Approach
	Exposure class		Items associated with a particular high risk
	Type of risk		Credit risk and free deliveries
	CRM Effects/Collateral		CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s012 r020 c150	Metric		Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base		Exposures
	Main category		On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach		Standardised Approach
	Exposure class		Items associated with a particular high risk
	Type of risk		Credit risk and free deliveries
s012 r020 c200	Metric		Exposure value, net of value adjustments and provisions [mi]
	Base		Exposures
	Main category		On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach		Standardised Approach
	Exposure class		Items associated with a particular high risk
	Type of risk		Credit risk and free deliveries
s012 r020 c220	Metric		Risk weighted exposure amount [mi]
	Base		Exposures
	Main category		On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach		Standardised Approach
	Exposure class		Items associated with a particular high risk
	Type of risk		Credit risk and free deliveries
s012 r030 c010	Metric		Original exposure pre conversion factors [mi]
	Base		Exposures
	Main category		Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach		Standardised Approach
	Exposure class		Items associated with a particular high risk
	Type of risk		Credit risk
s012 r030 c020	Metric		Original exposure pre conversion factors [mi]
	Base		Exposures
	Main category		Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach		Standardised Approach
	Exposure class		Items associated with a particular high risk
	Type of risk		Credit risk
	Counterparty		Default funds
s012 r030 c030	Metric		Value adjustments and provision associated with the original exposure [mi]
	Base		Exposures
	Main category		Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach		Standardised Approach

s012 r030 c030	Exposure class	Items associated with a particular high risk
	Type of risk	Credit risk

s012 r030 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Credit risk

s012 r030 c050	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Credit risk
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect

s012 r030 c060	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Credit risk
	CRM Effects/Collateral	Credit derivatives - Substitution effect

s012 r030 c070	Metric	CRM substitution effects - Value of Financial collateral: simple method [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Credit risk
	CRM Effects/Collateral	Financial collateral simple method

s012 r030 c080	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Credit risk
	CRM Effects/Collateral	Funded credit protection other than financial collateral with substitution effect

s012 r030 c090	Metric	CRM substitution effects Outflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Credit risk
	CRM Effects/Collateral	CRM techniques substitution effect

s012 r030 c100		
	Metric	CRM substitution effects Inflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Credit risk

s012 r030 c110		
	Metric	Exposure after CRM substitution effects pre conversion factors, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Credit risk

s012 r030 c120		
	Metric	CRM Volatility adjustment to the exposure [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Credit risk
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)

s012 r030 c130		
	Metric	CRM Financial collateral: adjusted value (Cvam) [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Credit risk
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)

s012 r030 c140		
	Metric	CRM Volatility and maturity adjustments [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Credit risk
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)

s012 r030 c150		
	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Credit risk

s012 r030 c160		
	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach

s012 r030 c160	Exposure class	Items associated with a particular high risk
	Type of risk	Credit risk
	Conversion factors for off-balance sheet items	0%

s012 r030 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Credit risk
	Conversion factors for off-balance sheet items	20%

s012 r030 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Credit risk
	Conversion factors for off-balance sheet items	50%

s012 r030 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Credit risk
	Conversion factors for off-balance sheet items	100%

s012 r030 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Credit risk

s012 r030 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Credit risk

s012 r040 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Counterparty credit risk

s012 r040 c030	Metric	Value adjustments and provision associated with the original exposure [mi]

s012 r040 c030	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Counterparty credit risk
s012 r040 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Counterparty credit risk
s012 r040 c050	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
s012 r040 c060	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Credit derivatives - Substitution effect
s012 r040 c070	Metric	CRM substitution effects - Value of Financial collateral: simple method [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Financial collateral simple method
s012 r040 c080	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Funded credit protection other than financial collateral with substitution effect
s012 r040 c090	Metric	CRM substitution effects Outflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach

s012 r040 c090	Exposure class	Items associated with a particular high risk
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	CRM techniques substitution effect
s012 r040 c100	Metric	CRM substitution effects Inflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Counterparty credit risk
s012 r040 c110	Metric	Exposure after CRM substitution effects pre conversion factors, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Counterparty credit risk
s012 r040 c120	Metric	CRM Volatility adjustment to the exposure [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s012 r040 c130	Metric	CRM Financial collateral: adjusted value (Cvam) [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s012 r040 c140	Metric	CRM Volatility and maturity adjustments [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s012 r040 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Counterparty credit risk
s012 r040 c200	Metric	Exposure value, net of value adjustments and provisions [mi]

s012 r040 c200	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Counterparty credit risk
s012 r040 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Counterparty credit risk
s012 r050 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting - Centrally cleared through a compliant CCP
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Counterparty credit risk
s012 r050 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting - Centrally cleared through a compliant CCP
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Counterparty credit risk
s012 r060 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Counterparty credit risk
s012 r060 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Counterparty credit risk
s012 r060 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Counterparty credit risk
s012 r060 c050	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures

s012 r060 c050	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
s012 r060 c060	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Credit derivatives - Substitution effect
s012 r060 c070	Metric	CRM substitution effects - Value of Financial collateral: simple method [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Financial collateral simple method
s012 r060 c080	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Funded credit protection other than financial collateral with substitution effect
s012 r060 c090	Metric	CRM substitution effects Outflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	CRM techniques substitution effect
s012 r060 c100	Metric	CRM substitution effects Inflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Counterparty credit risk
s012 r060 c110	Metric	Exposure after CRM substitution effects pre conversion factors, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach

s012 r060 c110	Exposure class	Items associated with a particular high risk
	Type of risk	Counterparty credit risk

s012 r060 c120	Metric	CRM Volatility adjustment to the exposure [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)

s012 r060 c130	Metric	CRM Financial collateral: adjusted value (Cvam) [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)

s012 r060 c140	Metric	CRM Volatility and maturity adjustments [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)

s012 r060 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Counterparty credit risk

s012 r060 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Counterparty credit risk

s012 r060 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Counterparty credit risk

s012 r060 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures

s012 r060 c230	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting	
	Approach	Standardised Approach	
	Exposure class	Items associated with a particular high risk	
	Type of risk	Counterparty credit risk	
	Use of external ratings	Rated exposure	
s012 r060 c240	Metric	Risk weighted exposure amount [mi]	
	Base	Exposures	
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting	
	Approach	Standardised Approach	
	Exposure class	Items associated with a particular high risk	
	Type of risk	Counterparty credit risk	
	Use of external ratings	Unrated exposure where a derived rating is used	
s012 r070 c010	Metric	Original exposure pre conversion factors [mi]	
	Base	Exposures	
	Main category	Derivatives excluding Contractual Cross Product Netting - Centrally cleared through a compliant CCP	
	Approach	Standardised Approach	
	Exposure class	Items associated with a particular high risk	
	Type of risk	Counterparty credit risk	
s012 r070 c030	Metric	Value adjustments and provision associated with the original exposure [mi]	
	Base	Exposures	
	Main category	Derivatives excluding Contractual Cross Product Netting - Centrally cleared through a compliant CCP	
	Approach	Standardised Approach	
	Exposure class	Items associated with a particular high risk	
	Type of risk	Counterparty credit risk	
s012 r070 c200	Metric	Exposure value, net of value adjustments and provisions [mi]	
	Base	Exposures	
	Main category	Derivatives excluding Contractual Cross Product Netting - Centrally cleared through a compliant CCP	
	Approach	Standardised Approach	
	Exposure class	Items associated with a particular high risk	
	Type of risk	Counterparty credit risk	
s012 r080 c010	Metric	Original exposure pre conversion factors [mi]	
	Base	Exposures	
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting	
	Approach	Standardised Approach	
	Exposure class	Items associated with a particular high risk	
	Type of risk	Counterparty credit risk	
s012 r080 c030	Metric	Value adjustments and provision associated with the original exposure [mi]	
	Base	Exposures	
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting	
	Approach	Standardised Approach	
	Exposure class	Items associated with a particular high risk	
	Type of risk	Counterparty credit risk	
s012 r080 c040	Metric	Exposure net of value adjustments and provisions [mi]	

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s012 r080 c040	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Counterparty credit risk

s012 r080 c050	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect

s012 r080 c060	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Credit derivatives - Substitution effect

s012 r080 c070	Metric	CRM substitution effects - Value of Financial collateral: simple method [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Financial collateral simple method

s012 r080 c080	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Funded credit protection other than financial collateral with substitution effect

s012 r080 c090	Metric	CRM substitution effects Outflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	CRM techniques substitution effect

s012 r080 c100	Metric	CRM substitution effects Inflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting

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s012 r080 c100	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Counterparty credit risk
s012 r080 c110	Metric	Exposure after CRM substitution effects pre conversion factors, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Counterparty credit risk
s012 r080 c120	Metric	CRM Volatility adjustment to the exposure [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s012 r080 c130	Metric	CRM Financial collateral: adjusted value (Cvam) [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s012 r080 c140	Metric	CRM Volatility and maturity adjustments [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s012 r080 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Counterparty credit risk
s012 r080 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Counterparty credit risk
s012 r080 c220	Metric	Risk weighted exposure amount [mi]

s012 r080 c220	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Counterparty credit risk
s012 r080 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Counterparty credit risk
	Use of external ratings	Rated exposure
s012 r080 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Counterparty credit risk
	Use of external ratings	Unrated exposure where a derived rating is used
s012 r090 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	0%
s012 r090 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	0%
s012 r090 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	0%
s012 r090 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment

s012 r090 c150	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	0%

s012 r090 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
	Risk weights	0%

s012 r090 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
	Risk weights	0%

s012 r090 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
	Risk weights	0%

s012 r090 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
	Risk weights	0%

s012 r090 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	0%

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s012 r090 c220		
	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	0%

s012 r090 c230		
	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	0%
	Use of external ratings	Rated exposure

s012 r090 c240		
	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	0%
	Use of external ratings	Unrated exposure where a derived rating is used

s012 r100 c010		
	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	2%

s012 r100 c030		
	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	2%

s012 r100 c040		
	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Credit risk, counterparty credit risk and free deliveries

s012 r100 c040	Risk weights	2%

s012 r100 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	2%

s012 r100 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
	Risk weights	2%

s012 r100 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
	Risk weights	2%

s012 r100 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
	Risk weights	2%

s012 r100 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
	Risk weights	2%

s012 r100 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment

s012 r100 c200	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	2%
s012 r100 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	2%
s012 r100 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	2%
	Use of external ratings	Rated exposure
s012 r100 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	2%
	Use of external ratings	Unrated exposure where a derived rating is used
s012 r110 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	10%
s012 r110 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	10%
s012 r110 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures

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s012 r110 c040	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	10%

s012 r110 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	10%

s012 r110 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
	Risk weights	10%

s012 r110 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
	Risk weights	10%

s012 r110 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
	Risk weights	10%

s012 r110 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%

s012 r110 c190	Risk weights	10%

s012 r110 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	10%

s012 r110 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	10%

s012 r110 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	10%
	Use of external ratings	Rated exposure

s012 r110 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	10%
	Use of external ratings	Unrated exposure where a derived rating is used

s012 r120 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	20%

s012 r120 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk

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s012 r120 c030	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	20%
s012 r120 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	20%
s012 r120 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	20%
s012 r120 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
	Risk weights	20%
s012 r120 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
	Risk weights	20%
s012 r120 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
	Risk weights	20%
s012 r120 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment

s012 r120 c190	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
	Risk weights	20%
s012 r120 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	20%
s012 r120 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	20%
s012 r120 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	20%
	Use of external ratings	Rated exposure
s012 r120 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	20%
	Use of external ratings	Unrated exposure where a derived rating is used
s012 r130 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	35%
s012 r130 c030	Metric	Value adjustments and provision associated with the original exposure [mi]

s012 r130 c030	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	35%
s012 r130 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	35%
s012 r130 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	35%
s012 r130 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
	Risk weights	35%
s012 r130 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
	Risk weights	35%
s012 r130 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%

s012 r130 c180	Risk weights	35%

s012 r130 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
	Risk weights	35%

s012 r130 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	35%

s012 r130 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	35%

s012 r130 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	35%
	Use of external ratings	Rated exposure

s012 r130 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	35%
	Use of external ratings	Unrated exposure where a derived rating is used

s012 r140 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach

s012 r140 c010	Exposure class	Items associated with a particular high risk
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	50%
s012 r140 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	50%
s012 r140 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	50%
s012 r140 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	50%
s012 r140 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
	Risk weights	50%
s012 r140 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
	Risk weights	50%
s012 r140 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment

s012 r140 c180	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
	Risk weights	50%
s012 r140 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
	Risk weights	50%
s012 r140 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	50%
s012 r140 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	50%
s012 r140 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	50%
	Use of external ratings	Rated exposure
s012 r140 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	50%
	Use of external ratings	Unrated exposure where a derived rating is used

s012 r150 c150		
	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	70%

s012 r150 c160		
	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
	Risk weights	70%

s012 r150 c170		
	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
	Risk weights	70%

s012 r150 c180		
	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
	Risk weights	70%

s012 r150 c190		
	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
	Risk weights	70%

s012 r150 c200		
	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach

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s012 r150 c200	Exposure class	Items associated with a particular high risk
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	70%
s012 r150 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	70%
s012 r150 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	70%
	Use of external ratings	Rated exposure
s012 r150 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	70%
	Use of external ratings	Unrated exposure where a derived rating is used
s012 r160 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	75%
s012 r160 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	75%
s012 r160 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment

s012 r160 c040	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	75%
s012 r160 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	75%
s012 r160 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
	Risk weights	75%
s012 r160 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
	Risk weights	75%
s012 r160 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
	Risk weights	75%
s012 r160 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
	Risk weights	75%

s012 r160 c200

Metric	Exposure value, net of value adjustments and provisions [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Standardised Approach
Exposure class	Items associated with a particular high risk
Type of risk	Credit risk, counterparty credit risk and free deliveries
Risk weights	75%

s012 r160 c220

Metric	Risk weighted exposure amount [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Standardised Approach
Exposure class	Items associated with a particular high risk
Type of risk	Credit risk, counterparty credit risk and free deliveries
Risk weights	75%

s012 r160 c230

Metric	Risk weighted exposure amount [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Standardised Approach
Exposure class	Items associated with a particular high risk
Type of risk	Credit risk, counterparty credit risk and free deliveries
Risk weights	75%
Use of external ratings	Rated exposure

s012 r160 c240

Metric	Risk weighted exposure amount [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Standardised Approach
Exposure class	Items associated with a particular high risk
Type of risk	Credit risk, counterparty credit risk and free deliveries
Risk weights	75%
Use of external ratings	Unrated exposure where a derived rating is used

s012 r170 c010

Metric	Original exposure pre conversion factors [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Standardised Approach
Exposure class	Items associated with a particular high risk
Type of risk	Credit risk, counterparty credit risk and free deliveries
Risk weights	100%

s012 r170 c030

Metric	Value adjustments and provision associated with the original exposure [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Standardised Approach
Exposure class	Items associated with a particular high risk
Type of risk	Credit risk, counterparty credit risk and free deliveries

s012 r170 c030	Risk weights	100%
s012 r170 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	100%
s012 r170 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	100%
s012 r170 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
	Risk weights	100%
s012 r170 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
	Risk weights	100%
s012 r170 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
	Risk weights	100%
s012 r170 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach

s012 r170 c190	Exposure class	Items associated with a particular high risk
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
	Risk weights	100%
s012 r170 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	100%
s012 r170 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	100%
s012 r170 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	100%
	Use of external ratings	Rated exposure
s012 r170 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	100%
	Use of external ratings	Unrated exposure where a derived rating is used
s012 r180 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	150%
s012 r180 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures

s012 r180 c030	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	150%
s012 r180 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	150%
s012 r180 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	150%
s012 r180 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
	Risk weights	150%
s012 r180 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
	Risk weights	150%
s012 r180 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
	Risk weights	150%

s012 r180 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
	Risk weights	150%

s012 r180 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	150%

s012 r180 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	150%

s012 r180 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	150%
	Use of external ratings	Rated exposure

s012 r180 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	150%
	Use of external ratings	Unrated exposure where a derived rating is used

s012 r190 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk

| s012 r190 c010 | Type of risk | Credit risk, counterparty credit risk and free deliveries |
| | Risk weights | 250% |

s012 r190 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	250%

s012 r190 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	250%

s012 r190 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	250%

s012 r190 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
	Risk weights	250%

s012 r190 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
	Risk weights	250%

s012 r190 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach

s012 r190 c180	Exposure class	Items associated with a particular high risk
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
	Risk weights	250%
s012 r190 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
	Risk weights	250%
s012 r190 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	250%
s012 r190 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	250%
s012 r190 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	250%
	Use of external ratings	Rated exposure
s012 r190 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	250%
	Use of external ratings	Unrated exposure where a derived rating is used
s012 r200 c010	Metric	Original exposure pre conversion factors [mi]

COREP

s012 r200 c010	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	1250%
s012 r200 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	1250%
s012 r200 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	1250%
s012 r200 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	1250%
s012 r200 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
	Risk weights	1250%
s012 r200 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
	Risk weights	1250%

s012 r200 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
	Risk weights	1250%
s012 r200 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
	Risk weights	1250%
s012 r200 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	1250%
s012 r200 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	1250%
s012 r200 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	1250%
	Use of external ratings	Rated exposure
s012 r200 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk

s012 r200 c240	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	1250%
	Use of external ratings	Unrated exposure where a derived rating is used

s012 r210 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	Risk weights other for CR SA

s012 r210 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	Risk weights other for CR SA

s012 r210 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	Risk weights other for CR SA

s012 r210 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	Risk weights other for CR SA

s012 r210 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
	Risk weights	Risk weights other for CR SA

s012 r210 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach

COREP

s012 r210 c170	Exposure class	Items associated with a particular high risk
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
	Risk weights	Risk weights other for CR SA
s012 r210 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
	Risk weights	Risk weights other for CR SA
s012 r210 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
	Risk weights	Risk weights other for CR SA
s012 r210 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	Risk weights other for CR SA
s012 r210 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	Risk weights other for CR SA
s012 r210 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	Risk weights other for CR SA
	Use of external ratings	Rated exposure
s012 r210 c240	Metric	Risk weighted exposure amount [mi]

s012 r210 c240	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	Risk weights other for CR SA
	Use of external ratings	Unrated exposure where a derived rating is used
s013 r010 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Credit risk, counterparty credit risk and free deliveries
s013 r010 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Credit risk, counterparty credit risk and free deliveries
s013 r010 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Credit risk, counterparty credit risk and free deliveries
s013 r010 c050	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
s013 r010 c060	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Credit derivatives - Substitution effect
s013 r010 c070	Metric	CRM substitution effects - Value of Financial collateral: simple method [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach

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s013 r010 c070	Exposure class	Exposures in the form of covered bonds
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Financial collateral simple method
s013 r010 c080	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Funded credit protection other than financial collateral with substitution effect
s013 r010 c090	Metric	CRM substitution effects Outflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques substitution effect
s013 r010 c100	Metric	CRM substitution effects Inflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Credit risk, counterparty credit risk and free deliveries
s013 r010 c110	Metric	Exposure after CRM substitution effects pre conversion factors, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Credit risk, counterparty credit risk and free deliveries
s013 r010 c120	Metric	CRM Volatility adjustment to the exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s013 r010 c130	Metric	CRM Financial collateral: adjusted value (Cvam) [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)

s013 r010 c140	Metric	CRM Volatility and maturity adjustments [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s013 r010 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Credit risk, counterparty credit risk and free deliveries
s013 r010 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
s013 r010 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
s013 r010 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
s013 r010 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
s013 r010 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures

s013 r010 c200	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Credit risk, counterparty credit risk and free deliveries
s013 r010 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Credit risk, counterparty credit risk and free deliveries
s013 r010 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Use of external ratings	Rated exposure
s013 r010 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Use of external ratings	Unrated exposure where a derived rating is used
s013 r011 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
s013 r011 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
s013 r011 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds

s013 r011 c040	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
s013 r011 c050	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
s013 r011 c060	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Credit derivatives - Substitution effect
s013 r011 c070	Metric	CRM substitution effects - Value of Financial collateral: simple method [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Financial collateral simple method
s013 r011 c080	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Funded credit protection other than financial collateral with substitution effect
s013 r011 c090	Metric	CRM substitution effects Outflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques substitution effect
s013 r011 c100	Metric	CRM substitution effects Inflows, net of value adjustments and provisions [mi]

s013 r011 c100	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
s013 r011 c110	Metric	Exposure after CRM substitution effects pre conversion factors, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
s013 r011 c120	Metric	CRM Volatility adjustment to the exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s013 r011 c130	Metric	CRM Financial collateral: adjusted value (Cvam) [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s013 r011 c140	Metric	CRM Volatility and maturity adjustments [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s013 r011 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Counterparty sector	SME

s013 r011 c150	Type of risk	Credit risk, counterparty credit risk and free deliveries
s013 r011 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
s013 r011 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
s013 r011 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
s013 r011 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
s013 r011 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
s013 r011 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment

s013 r011 c220	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries

s013 r012 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	Type of credit protection	Secured by mortgages on immovable property

s013 r012 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	Type of credit protection	Secured by mortgages on immovable property

s013 r012 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	Type of credit protection	Secured by mortgages on immovable property

s013 r012 c050	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
	Type of credit protection	Secured by mortgages on immovable property

s013 r012 c060	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Credit risk

s013 r012 c060	Collateral/Guarantee	Real estate. Residential
	CRM Effects/Collateral	Credit derivatives - Substitution effect
	Type of credit protection	Secured by mortgages on immovable property
s013 r012 c070	Metric	CRM substitution effects - Value of Financial collateral: simple method [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	CRM Effects/Collateral	Financial collateral simple method
	Type of credit protection	Secured by mortgages on immovable property
s013 r012 c080	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	CRM Effects/Collateral	Funded credit protection other than financial collateral with substitution effect
	Type of credit protection	Secured by mortgages on immovable property
s013 r012 c090	Metric	CRM substitution effects Outflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	CRM Effects/Collateral	CRM techniques substitution effect
	Type of credit protection	Secured by mortgages on immovable property
s013 r012 c100	Metric	CRM substitution effects Inflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	CRM Effects/Collateral	Secured by mortgages on immovable property
	Type of credit protection	Secured by mortgages on immovable property
s013 r012 c110	Metric	Exposure after CRM substitution effects pre conversion factors, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds

s013 r012 c110	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	Type of credit protection	Secured by mortgages on immovable property
s013 r012 c120	Metric	CRM Volatility adjustment to the exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
	Type of credit protection	Secured by mortgages on immovable property
s013 r012 c130	Metric	CRM Financial collateral: adjusted value (Cvam) [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
	Type of credit protection	Secured by mortgages on immovable property
s013 r012 c140	Metric	CRM Volatility and maturity adjustments [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
	Type of credit protection	Secured by mortgages on immovable property
s013 r012 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	Type of credit protection	Secured by mortgages on immovable property
s013 r012 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds

s013 r012 c160	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	Conversion factors for off-balance sheet items	0%
	Type of credit protection	Secured by mortgages on immovable property
s013 r012 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	Conversion factors for off-balance sheet items	20%
	Type of credit protection	Secured by mortgages on immovable property
s013 r012 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	Conversion factors for off-balance sheet items	50%
	Type of credit protection	Secured by mortgages on immovable property
s013 r012 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	Conversion factors for off-balance sheet items	100%
	Type of credit protection	Secured by mortgages on immovable property
s013 r012 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	Type of credit protection	Secured by mortgages on immovable property
s013 r012 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach

s013 r012 c220	Exposure class	Exposures in the form of covered bonds
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	Type of credit protection	Secured by mortgages on immovable property
s013 r013 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Permanent partial use
s013 r013 c020	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Counterparty	Default funds
	Partial Use	Permanent partial use
s013 r013 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Permanent partial use
s013 r013 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Permanent partial use
s013 r013 c050	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
	Partial Use	Permanent partial use
s013 r013 c060	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures

s013 r013 c060	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Credit derivatives - Substitution effect
	Partial Use	Permanent partial use
s013 r013 c070	Metric	CRM substitution effects - Value of Financial collateral: simple method [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Financial collateral simple method
	Partial Use	Permanent partial use
s013 r013 c080	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Funded credit protection other than financial collateral with substitution effect
	Partial Use	Permanent partial use
s013 r013 c090	Metric	CRM substitution effects Outflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques substitution effect
	Partial Use	Permanent partial use
s013 r013 c100	Metric	CRM substitution effects Inflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Permanent partial use
s013 r013 c110	Metric	Exposure after CRM substitution effects pre conversion factors, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Credit risk, counterparty credit risk and free deliveries

s013 r013 c110	Partial Use	Permanent partial use

s013 r013 c120	Metric	CRM Volatility adjustment to the exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
	Partial Use	Permanent partial use

s013 r013 c130	Metric	CRM Financial collateral: adjusted value (Cvam) [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
	Partial Use	Permanent partial use

s013 r013 c140	Metric	CRM Volatility and maturity adjustments [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
	Partial Use	Permanent partial use

s013 r013 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Permanent partial use

s013 r013 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
	Partial Use	Permanent partial use

s013 r013 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment

s013 r013 c170	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
	Partial Use	Permanent partial use
s013 r013 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
	Partial Use	Permanent partial use
s013 r013 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
	Partial Use	Permanent partial use
s013 r013 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Permanent partial use
s013 r013 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Permanent partial use
s013 r013 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Permanent partial use
	Use of external ratings	Rated exposure

s013 r013 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Permanent partial use
	Use of external ratings	Unrated exposure where a derived rating is used
s013 r014 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Temporally partial use
s013 r014 c020	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Counterparty	Default funds
	Partial Use	Temporally partial use
s013 r014 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Temporally partial use
s013 r014 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Temporally partial use
s013 r014 c050	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Credit risk, counterparty credit risk and free deliveries

s013 r014 c050	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
	Partial Use	Temporally partial use
s013 r014 c060	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Credit derivatives - Substitution effect
	Partial Use	Temporally partial use
s013 r014 c070	Metric	CRM substitution effects - Value of Financial collateral: simple method [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Financial collateral simple method
	Partial Use	Temporally partial use
s013 r014 c080	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Funded credit protection other than financial collateral with substitution effect
	Partial Use	Temporally partial use
s013 r014 c090	Metric	CRM substitution effects Outflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques substitution effect
	Partial Use	Temporally partial use
s013 r014 c100	Metric	CRM substitution effects Inflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Temporally partial use
s013 r014 c110	Metric	Exposure after CRM substitution effects pre conversion factors, net of value adjustments and provisions [mi]
	Base	Exposures

s013 r014 c110	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Temporally partial use
s013 r014 c120	Metric	CRM Volatility adjustment to the exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
	Partial Use	Temporally partial use
s013 r014 c130	Metric	CRM Financial collateral: adjusted value (Cvam) [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
	Partial Use	Temporally partial use
s013 r014 c140	Metric	CRM Volatility and maturity adjustments [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
	Partial Use	Temporally partial use
s013 r014 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Temporally partial use
s013 r014 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%

s013 r014 c160	Partial Use	Temporally partial use
s013 r014 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
	Partial Use	Temporally partial use
s013 r014 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
	Partial Use	Temporally partial use
s013 r014 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
	Partial Use	Temporally partial use
s013 r014 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Temporally partial use
s013 r014 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Temporally partial use
s013 r014 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach

s013 r014 c230	Exposure class	Exposures in the form of covered bonds
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Temporally partial use
	Use of external ratings	Rated exposure
s013 r014 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Temporally partial use
	Use of external ratings	Unrated exposure where a derived rating is used
s013 r020 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Credit risk and free deliveries
s013 r020 c020	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Credit risk and free deliveries
	Counterparty	Default funds
s013 r020 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Credit risk and free deliveries
s013 r020 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Credit risk and free deliveries
s013 r020 c050	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Credit risk and free deliveries

s013 r020 c050	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
s013 r020 c060	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Credit risk and free deliveries
	CRM Effects/Collateral	Credit derivatives - Substitution effect
s013 r020 c070	Metric	CRM substitution effects - Value of Financial collateral: simple method [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Credit risk and free deliveries
	CRM Effects/Collateral	Financial collateral simple method
s013 r020 c080	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Credit risk and free deliveries
	CRM Effects/Collateral	Funded credit protection other than financial collateral with substitution effect
s013 r020 c090	Metric	CRM substitution effects Outflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques substitution effect
s013 r020 c100	Metric	CRM substitution effects Inflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Credit risk and free deliveries
s013 r020 c110	Metric	Exposure after CRM substitution effects pre conversion factors, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Credit risk and free deliveries
s013 r020 c120	Metric	CRM Volatility adjustment to the exposure [mi]
	Base	Exposures

s013 r020 c120	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s013 r020 c130	Metric	CRM Financial collateral: adjusted value (Cvam) [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s013 r020 c140	Metric	CRM Volatility and maturity adjustments [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s013 r020 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Credit risk and free deliveries
s013 r020 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Credit risk and free deliveries
s013 r020 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Credit risk and free deliveries
s013 r030 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Credit risk

s013 r030 c020	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Credit risk
	Counterparty	Default funds
s013 r030 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Credit risk
s013 r030 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Credit risk
s013 r030 c050	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Credit risk
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
s013 r030 c060	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Credit risk
	CRM Effects/Collateral	Credit derivatives - Substitution effect
s013 r030 c070	Metric	CRM substitution effects - Value of Financial collateral: simple method [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Credit risk
	CRM Effects/Collateral	Financial collateral simple method
s013 r030 c080	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment

s013 r030 c080	Approach	Standardised Approach	
	Exposure class	Exposures in the form of covered bonds	
	Type of risk	Credit risk	
	CRM Effects/Collateral	Funded credit protection other than financial collateral with substitution effect	
s013 r030 c090	Metric	CRM substitution effects Outflows, net of value adjustments and provisions [mi]	
	Base	Exposures	
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment	
	Approach	Standardised Approach	
	Exposure class	Exposures in the form of covered bonds	
	Type of risk	Credit risk	
	CRM Effects/Collateral	CRM techniques substitution effect	
s013 r030 c100	Metric	CRM substitution effects Inflows, net of value adjustments and provisions [mi]	
	Base	Exposures	
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment	
	Approach	Standardised Approach	
	Exposure class	Exposures in the form of covered bonds	
	Type of risk	Credit risk	
s013 r030 c110	Metric	Exposure after CRM substitution effects pre conversion factors, net of value adjustments and provisions [mi]	
	Base	Exposures	
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment	
	Approach	Standardised Approach	
	Exposure class	Exposures in the form of covered bonds	
	Type of risk	Credit risk	
s013 r030 c120	Metric	CRM Volatility adjustment to the exposure [mi]	
	Base	Exposures	
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment	
	Approach	Standardised Approach	
	Exposure class	Exposures in the form of covered bonds	
	Type of risk	Credit risk	
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)	
s013 r030 c130	Metric	CRM Financial collateral: adjusted value (Cvam) [mi]	
	Base	Exposures	
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment	
	Approach	Standardised Approach	
	Exposure class	Exposures in the form of covered bonds	
	Type of risk	Credit risk	
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)	
s013 r030 c140	Metric	CRM Volatility and maturity adjustments [mi]	
	Base	Exposures	
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment	
	Approach	Standardised Approach	
	Exposure class	Exposures in the form of covered bonds	
	Type of risk	Credit risk	

s013 r030 c140	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s013 r030 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Credit risk
s013 r030 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Credit risk
	Conversion factors for off-balance sheet items	0%
s013 r030 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Credit risk
	Conversion factors for off-balance sheet items	20%
s013 r030 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Credit risk
	Conversion factors for off-balance sheet items	50%
s013 r030 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Credit risk
	Conversion factors for off-balance sheet items	100%
s013 r030 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Credit risk
s013 r030 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures

s013 r030 c220	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Credit risk
s013 r040 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Counterparty credit risk
s013 r040 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Counterparty credit risk
s013 r040 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Counterparty credit risk
s013 r040 c050	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
s013 r040 c060	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Credit derivatives - Substitution effect
s013 r040 c070	Metric	CRM substitution effects - Value of Financial collateral: simple method [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Financial collateral simple method

s013 r040 c080	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Funded credit protection other than financial collateral with substitution effect
s013 r040 c090	Metric	CRM substitution effects Outflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	CRM techniques substitution effect
s013 r040 c100	Metric	CRM substitution effects Inflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Counterparty credit risk
s013 r040 c110	Metric	Exposure after CRM substitution effects pre conversion factors, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Counterparty credit risk
s013 r040 c120	Metric	CRM Volatility adjustment to the exposure [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s013 r040 c130	Metric	CRM Financial collateral: adjusted value (Cvam) [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s013 r040 c140	Metric	CRM Volatility and maturity adjustments [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting

s013 r040 c140	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s013 r040 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Counterparty credit risk
s013 r040 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Counterparty credit risk
s013 r040 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Counterparty credit risk
s013 r050 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting - Centrally cleared through a compliant CCP
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Counterparty credit risk
s013 r050 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting - Centrally cleared through a compliant CCP
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Counterparty credit risk
s013 r060 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Counterparty credit risk
s013 r060 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting

s013 r060 c030	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Counterparty credit risk

s013 r060 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Counterparty credit risk

s013 r060 c050	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect

s013 r060 c060	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Credit derivatives - Substitution effect

s013 r060 c070	Metric	CRM substitution effects - Value of Financial collateral: simple method [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Financial collateral simple method

s013 r060 c080	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Funded credit protection other than financial collateral with substitution effect

s013 r060 c090	Metric	CRM substitution effects Outflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Counterparty credit risk

s013 r060 c090	CRM Effects/Collateral	CRM techniques substitution effect
s013 r060 c100	Metric	CRM substitution effects Inflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Counterparty credit risk
s013 r060 c110	Metric	Exposure after CRM substitution effects pre conversion factors, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Counterparty credit risk
s013 r060 c120	Metric	CRM Volatility adjustment to the exposure [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s013 r060 c130	Metric	CRM Financial collateral: adjusted value (Cvam) [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s013 r060 c140	Metric	CRM Volatility and maturity adjustments [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s013 r060 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Counterparty credit risk
s013 r060 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting

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s013 r060 c200	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Counterparty credit risk
s013 r060 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Counterparty credit risk
s013 r060 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Counterparty credit risk
	Use of external ratings	Rated exposure
s013 r060 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Counterparty credit risk
	Use of external ratings	Unrated exposure where a derived rating is used
s013 r070 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Derivatives excluding Contractual Cross Product Netting - Centrally cleared through a compliant CCP
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Counterparty credit risk
s013 r070 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Derivatives excluding Contractual Cross Product Netting - Centrally cleared through a compliant CCP
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Counterparty credit risk
s013 r070 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Derivatives excluding Contractual Cross Product Netting - Centrally cleared through a compliant CCP
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Counterparty credit risk
s013 r080 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures

s013 r080 c010	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Counterparty credit risk
s013 r080 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Counterparty credit risk
s013 r080 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Counterparty credit risk
s013 r080 c050	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
s013 r080 c060	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Credit derivatives - Substitution effect
s013 r080 c070	Metric	CRM substitution effects - Value of Financial collateral: simple method [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Financial collateral simple method
s013 r080 c080	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Counterparty credit risk

s013 r080 c080	CRM Effects/Collateral		Funded credit protection other than financial collateral with substitution effect
s013 r080 c090	Metric		CRM substitution effects Outflows, net of value adjustments and provisions [mi]
	Base		Exposures
	Main category		Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach		Standardised Approach
	Exposure class		Exposures in the form of covered bonds
	Type of risk		Counterparty credit risk
	CRM Effects/Collateral		CRM techniques substitution effect
s013 r080 c100	Metric		CRM substitution effects Inflows, net of value adjustments and provisions [mi]
	Base		Exposures
	Main category		Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach		Standardised Approach
	Exposure class		Exposures in the form of covered bonds
	Type of risk		Counterparty credit risk
s013 r080 c110	Metric		Exposure after CRM substitution effects pre conversion factors, net of value adjustments and provisions [mi]
	Base		Exposures
	Main category		Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach		Standardised Approach
	Exposure class		Exposures in the form of covered bonds
	Type of risk		Counterparty credit risk
s013 r080 c120	Metric		CRM Volatility adjustment to the exposure [mi]
	Base		Exposures
	Main category		Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach		Standardised Approach
	Exposure class		Exposures in the form of covered bonds
	Type of risk		Counterparty credit risk
	CRM Effects/Collateral		CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s013 r080 c130	Metric		CRM Financial collateral: adjusted value (Cvam) [mi]
	Base		Exposures
	Main category		Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach		Standardised Approach
	Exposure class		Exposures in the form of covered bonds
	Type of risk		Counterparty credit risk
	CRM Effects/Collateral		CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s013 r080 c140	Metric		CRM Volatility and maturity adjustments [mi]
	Base		Exposures
	Main category		Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach		Standardised Approach
	Exposure class		Exposures in the form of covered bonds
	Type of risk		Counterparty credit risk
	CRM Effects/Collateral		CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s013 r080 c150	Metric		Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base		Exposures

s013 r080 c150	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Counterparty credit risk
s013 r080 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Counterparty credit risk
s013 r080 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Counterparty credit risk
s013 r080 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Counterparty credit risk
	Use of external ratings	Rated exposure
s013 r080 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Counterparty credit risk
	Use of external ratings	Unrated exposure where a derived rating is used
s013 r090 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	0%
s013 r090 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Credit risk, counterparty credit risk and free deliveries

s013 r090 c030	Risk weights	0%

s013 r090 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	0%

s013 r090 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	0%

s013 r090 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
	Risk weights	0%

s013 r090 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
	Risk weights	0%

s013 r090 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
	Risk weights	0%

s013 r090 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach

s013 r090 c190	Exposure class	Exposures in the form of covered bonds
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
	Risk weights	0%
s013 r090 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	0%
s013 r090 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	0%
s013 r090 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	0%
	Use of external ratings	Rated exposure
s013 r090 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	0%
	Use of external ratings	Unrated exposure where a derived rating is used
s013 r100 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	2%
s013 r100 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures

s013 r100 c030	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	2%
s013 r100 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	2%
s013 r100 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	2%
s013 r100 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
	Risk weights	2%
s013 r100 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
	Risk weights	2%
s013 r100 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
	Risk weights	2%

s013 r100 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
	Risk weights	2%
s013 r100 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	2%
s013 r100 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	2%
s013 r100 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	2%
	Use of external ratings	Rated exposure
s013 r100 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	2%
	Use of external ratings	Unrated exposure where a derived rating is used
s013 r110 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds

| s013 r110 c010 | Type of risk | Credit risk, counterparty credit risk and free deliveries |
| | Risk weights | 10% |

s013 r110 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	10%

s013 r110 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	10%

s013 r110 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	10%

s013 r110 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
	Risk weights	10%

s013 r110 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
	Risk weights	10%

s013 r110 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach

s013 r110 c180	Exposure class	Exposures in the form of covered bonds
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
	Risk weights	10%
s013 r110 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
	Risk weights	10%
s013 r110 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	10%
s013 r110 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	10%
s013 r110 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	10%
	Use of external ratings	Rated exposure
s013 r110 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	10%
	Use of external ratings	Unrated exposure where a derived rating is used
s013 r120 c010	Metric	Original exposure pre conversion factors [mi]

s013 r120 c010	Base	Exposures	
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment	
	Approach	Standardised Approach	
	Exposure class	Exposures in the form of covered bonds	
	Type of risk	Credit risk, counterparty credit risk and free deliveries	
	Risk weights	20%	
s013 r120 c030	Metric	Value adjustments and provision associated with the original exposure [mi]	
	Base	Exposures	
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment	
	Approach	Standardised Approach	
	Exposure class	Exposures in the form of covered bonds	
	Type of risk	Credit risk, counterparty credit risk and free deliveries	
	Risk weights	20%	
s013 r120 c040	Metric	Exposure net of value adjustments and provisions [mi]	
	Base	Exposures	
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment	
	Approach	Standardised Approach	
	Exposure class	Exposures in the form of covered bonds	
	Type of risk	Credit risk, counterparty credit risk and free deliveries	
	Risk weights	20%	
s013 r120 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]	
	Base	Exposures	
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment	
	Approach	Standardised Approach	
	Exposure class	Exposures in the form of covered bonds	
	Type of risk	Credit risk, counterparty credit risk and free deliveries	
	Risk weights	20%	
s013 r120 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]	
	Base	Exposures	
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment	
	Approach	Standardised Approach	
	Exposure class	Exposures in the form of covered bonds	
	Type of risk	Credit risk, counterparty credit risk and free deliveries	
	Conversion factors for off-balance sheet items	0%	
	Risk weights	20%	
s013 r120 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]	
	Base	Exposures	
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment	
	Approach	Standardised Approach	
	Exposure class	Exposures in the form of covered bonds	
	Type of risk	Credit risk, counterparty credit risk and free deliveries	
	Conversion factors for off-balance sheet items	20%	
	Risk weights	20%	

s013 r120 c180		
	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
	Risk weights	20%
s013 r120 c190		
	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
	Risk weights	20%
s013 r120 c200		
	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	20%
s013 r120 c220		
	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	20%
s013 r120 c230		
	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	20%
	Use of external ratings	Rated exposure
s013 r120 c240		
	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds

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s013 r120 c240	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	20%
	Use of external ratings	Unrated exposure where a derived rating is used
s013 r130 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	35%
s013 r130 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	35%
s013 r130 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	35%
s013 r130 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	35%
s013 r130 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
	Risk weights	35%
s013 r130 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach

s013 r130 c170	Exposure class	Exposures in the form of covered bonds
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
	Risk weights	35%
s013 r130 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
	Risk weights	35%
s013 r130 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
	Risk weights	35%
s013 r130 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	35%
s013 r130 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	35%
s013 r130 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	35%
	Use of external ratings	Rated exposure
s013 r130 c240	Metric	Risk weighted exposure amount [mi]

s013 r130 c240	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	35%
	Use of external ratings	Unrated exposure where a derived rating is used
s013 r140 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	50%
s013 r140 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	50%
s013 r140 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	50%
s013 r140 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	50%
s013 r140 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
	Risk weights	50%

s013 r140 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
	Risk weights	50%
s013 r140 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
	Risk weights	50%
s013 r140 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
	Risk weights	50%
s013 r140 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	50%
s013 r140 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	50%
s013 r140 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds

s013 r140 c230	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	50%
	Use of external ratings	Rated exposure
s013 r140 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	50%
	Use of external ratings	Unrated exposure where a derived rating is used
s013 r150 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	70%
s013 r150 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
	Risk weights	70%
s013 r150 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
	Risk weights	70%
s013 r150 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
	Risk weights	70%
s013 r150 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]

s013 r150 c190	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
	Risk weights	70%
s013 r150 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	70%
s013 r150 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	70%
s013 r150 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	70%
	Use of external ratings	Rated exposure
s013 r150 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	70%
	Use of external ratings	Unrated exposure where a derived rating is used
s013 r160 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Credit risk, counterparty credit risk and free deliveries

s013 r160 c010	Risk weights	75%
s013 r160 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	75%
s013 r160 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	75%
s013 r160 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	75%
s013 r160 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
	Risk weights	75%
s013 r160 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
	Risk weights	75%
s013 r160 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds

s013 r160 c180	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
	Risk weights	75%
s013 r160 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
	Risk weights	75%
s013 r160 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	75%
s013 r160 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	75%
s013 r160 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	75%
	Use of external ratings	Rated exposure
s013 r160 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	75%
	Use of external ratings	Unrated exposure where a derived rating is used
s013 r170 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures

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s013 r170 c010	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	100%
s013 r170 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	100%
s013 r170 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	100%
s013 r170 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	100%
s013 r170 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
	Risk weights	100%
s013 r170 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
	Risk weights	100%
s013 r170 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]

s013 r170 c180	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
	Risk weights	100%
s013 r170 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
	Risk weights	100%
s013 r170 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	100%
s013 r170 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	100%
s013 r170 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	100%
	Use of external ratings	Rated exposure
s013 r170 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Credit risk, counterparty credit risk and free deliveries

s013 r170 c240	Risk weights	100%
	Use of external ratings	Unrated exposure where a derived rating is used
s013 r180 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	150%
s013 r180 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	150%
s013 r180 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	150%
s013 r180 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	150%
s013 r180 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
	Risk weights	150%
s013 r180 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds

s013 r180 c170	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
	Risk weights	150%
s013 r180 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
	Risk weights	150%
s013 r180 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
	Risk weights	150%
s013 r180 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	150%
s013 r180 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	150%
s013 r180 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	150%
	Use of external ratings	Rated exposure
s013 r180 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures

s013 r180 c240	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	150%
	Use of external ratings	Unrated exposure where a derived rating is used
s013 r190 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	250%
s013 r190 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	250%
s013 r190 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	250%
s013 r190 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	250%
s013 r190 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
	Risk weights	250%
s013 r190 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]

s013 r190 c170	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
	Risk weights	250%
s013 r190 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
	Risk weights	250%
s013 r190 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
	Risk weights	250%
s013 r190 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	250%
s013 r190 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	250%
s013 r190 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Credit risk, counterparty credit risk and free deliveries

s013 r190 c230	Risk weights	250%
	Use of external ratings	Rated exposure
s013 r190 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	250%
	Use of external ratings	Unrated exposure where a derived rating is used
s013 r200 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	1250%
s013 r200 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	1250%
s013 r200 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	1250%
s013 r200 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	1250%
s013 r200 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds

s013 r200 c160	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
	Risk weights	1250%

s013 r200 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
	Risk weights	1250%

s013 r200 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
	Risk weights	1250%

s013 r200 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
	Risk weights	1250%

s013 r200 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	1250%

s013 r200 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	1250%

| s013 r200 c230 | Metric | Risk weighted exposure amount [mi] |
| | Base | Exposures |

s013 r200 c230	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	1250%
	Use of external ratings	Rated exposure
s013 r200 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	1250%
	Use of external ratings	Unrated exposure where a derived rating is used
s013 r210 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	Risk weights other for CR SA
s013 r210 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	Risk weights other for CR SA
s013 r210 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	Risk weights other for CR SA
s013 r210 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	Risk weights other for CR SA
s013 r210 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]

s013 r210 c160	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
	Risk weights	Risk weights other for CR SA
s013 r210 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
	Risk weights	Risk weights other for CR SA
s013 r210 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
	Risk weights	Risk weights other for CR SA
s013 r210 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
	Risk weights	Risk weights other for CR SA
s013 r210 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	Risk weights other for CR SA
s013 r210 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds

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s013 r210 c220	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	Risk weights other for CR SA
s013 r210 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	Risk weights other for CR SA
	Use of external ratings	Rated exposure
s013 r210 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	Risk weights other for CR SA
	Use of external ratings	Unrated exposure where a derived rating is used
s014 r010 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
s014 r010 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
s014 r010 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
s014 r010 c050	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect

s014 r010 c060	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Credit derivatives - Substitution effect
s014 r010 c070	Metric	CRM substitution effects - Value of Financial collateral: simple method [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Financial collateral simple method
s014 r010 c080	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Funded credit protection other than financial collateral with substitution effect
s014 r010 c090	Metric	CRM substitution effects Outflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques substitution effect
s014 r010 c100	Metric	CRM substitution effects Inflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
s014 r010 c110	Metric	Exposure after CRM substitution effects pre conversion factors, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
s014 r010 c120	Metric	CRM Volatility adjustment to the exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment

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s014 r010 c120	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s014 r010 c130	Metric	CRM Financial collateral: adjusted value (Cvam) [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s014 r010 c140	Metric	CRM Volatility and maturity adjustments [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s014 r010 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
s014 r010 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
s014 r010 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
s014 r010 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment

s014 r010 c180	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
s014 r010 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
s014 r010 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
s014 r010 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
s014 r010 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Use of external ratings	Rated exposure
s014 r010 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Use of external ratings	Unrated exposure where a derived rating is used
s014 r011 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
s014 r011 c030	Metric	Value adjustments and provision associated with the original exposure [mi]

s014 r011 c030	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
s014 r011 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
s014 r011 c050	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
s014 r011 c060	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Credit derivatives - Substitution effect
s014 r011 c070	Metric	CRM substitution effects - Value of Financial collateral: simple method [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Financial collateral simple method
s014 r011 c080	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Counterparty sector	SME

s014 r011 c080	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Funded credit protection other than financial collateral with substitution effect
s014 r011 c090	Metric	CRM substitution effects Outflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques substitution effect
s014 r011 c100	Metric	CRM substitution effects Inflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
s014 r011 c110	Metric	Exposure after CRM substitution effects pre conversion factors, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
s014 r011 c120	Metric	CRM Volatility adjustment to the exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s014 r011 c130	Metric	CRM Financial collateral: adjusted value (Cvam) [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s014 r011 c140	Metric	CRM Volatility and maturity adjustments [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment

s014 r011 c140	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s014 r011 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
s014 r011 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
s014 r011 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
s014 r011 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
s014 r011 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries

s014 r011 c190	Conversion factors for off-balance sheet items	100%

s014 r011 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries

s014 r011 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries

s014 r012 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	Type of credit protection	Secured by mortgages on immovable property

s014 r012 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	Type of credit protection	Secured by mortgages on immovable property

s014 r012 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	Type of credit protection	Secured by mortgages on immovable property

s014 r012 c050	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach

s014 r012 c050	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
	Type of credit protection	Secured by mortgages on immovable property
s014 r012 c060	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	CRM Effects/Collateral	Credit derivatives - Substitution effect
	Type of credit protection	Secured by mortgages on immovable property
s014 r012 c070	Metric	CRM substitution effects - Value of Financial collateral: simple method [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	CRM Effects/Collateral	Financial collateral simple method
	Type of credit protection	Secured by mortgages on immovable property
s014 r012 c080	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	CRM Effects/Collateral	Funded credit protection other than financial collateral with substitution effect
	Type of credit protection	Secured by mortgages on immovable property
s014 r012 c090	Metric	CRM substitution effects Outflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	CRM Effects/Collateral	CRM techniques substitution effect
	Type of credit protection	Secured by mortgages on immovable property
s014 r012 c100	Metric	CRM substitution effects Inflows, net of value adjustments and provisions [mi]
	Base	Exposures

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s014 r012 c100	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	Type of credit protection	Secured by mortgages on immovable property
s014 r012 c110	Metric	Exposure after CRM substitution effects pre conversion factors, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	Type of credit protection	Secured by mortgages on immovable property
s014 r012 c120	Metric	CRM Volatility adjustment to the exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
	Type of credit protection	Secured by mortgages on immovable property
s014 r012 c130	Metric	CRM Financial collateral: adjusted value (Cvam) [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
	Type of credit protection	Secured by mortgages on immovable property
s014 r012 c140	Metric	CRM Volatility and maturity adjustments [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
	Type of credit protection	Secured by mortgages on immovable property
s014 r012 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures

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s014 r012 c150	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	Type of credit protection	Secured by mortgages on immovable property
s014 r012 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	Conversion factors for off-balance sheet items	0%
	Type of credit protection	Secured by mortgages on immovable property
s014 r012 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	Conversion factors for off-balance sheet items	20%
	Type of credit protection	Secured by mortgages on immovable property
s014 r012 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	Conversion factors for off-balance sheet items	50%
	Type of credit protection	Secured by mortgages on immovable property
s014 r012 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	Conversion factors for off-balance sheet items	100%
	Type of credit protection	Secured by mortgages on immovable property
s014 r012 c200	Metric	Exposure value, net of value adjustments and provisions [mi]

s014 r012 c200	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	Type of credit protection	Secured by mortgages on immovable property
s014 r012 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	Type of credit protection	Secured by mortgages on immovable property
s014 r013 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Permanent partial use
s014 r013 c020	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Counterparty	Default funds
	Partial Use	Permanent partial use
s014 r013 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Permanent partial use
s014 r013 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries

s014 r013 c040	Partial Use	Permanent partial use

s014 r013 c050	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
	Partial Use	Permanent partial use

s014 r013 c060	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Credit derivatives - Substitution effect
	Partial Use	Permanent partial use

s014 r013 c070	Metric	CRM substitution effects - Value of Financial collateral: simple method [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Financial collateral simple method
	Partial Use	Permanent partial use

s014 r013 c080	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Funded credit protection other than financial collateral with substitution effect
	Partial Use	Permanent partial use

s014 r013 c090	Metric	CRM substitution effects Outflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques substitution effect
	Partial Use	Permanent partial use

s014 r013 c100	Metric	CRM substitution effects Inflows, net of value adjustments and provisions [mi]
	Base	Exposures

s014 r013 c100	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Permanent partial use
s014 r013 c110	Metric	Exposure after CRM substitution effects pre conversion factors, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Permanent partial use
s014 r013 c120	Metric	CRM Volatility adjustment to the exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
	Partial Use	Permanent partial use
s014 r013 c130	Metric	CRM Financial collateral: adjusted value (Cvam) [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
	Partial Use	Permanent partial use
s014 r013 c140	Metric	CRM Volatility and maturity adjustments [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
	Partial Use	Permanent partial use
s014 r013 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Permanent partial use

s014 r013 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
	Partial Use	Permanent partial use
s014 r013 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
	Partial Use	Permanent partial use
s014 r013 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
	Partial Use	Permanent partial use
s014 r013 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
	Partial Use	Permanent partial use
s014 r013 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Permanent partial use
s014 r013 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach

s014 r013 c220	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Permanent partial use
s014 r013 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Permanent partial use
	Use of external ratings	Rated exposure
s014 r013 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Permanent partial use
	Use of external ratings	Unrated exposure where a derived rating is used
s014 r014 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Temporally partial use
s014 r014 c020	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Counterparty	Default funds
	Partial Use	Temporally partial use
s014 r014 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Temporally partial use
s014 r014 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures

s014 r014 c040	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Temporally partial use
s014 r014 c050	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
	Partial Use	Temporally partial use
s014 r014 c060	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Credit derivatives - Substitution effect
	Partial Use	Temporally partial use
s014 r014 c070	Metric	CRM substitution effects - Value of Financial collateral: simple method [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Financial collateral simple method
	Partial Use	Temporally partial use
s014 r014 c080	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Funded credit protection other than financial collateral with substitution effect
	Partial Use	Temporally partial use
s014 r014 c090	Metric	CRM substitution effects Outflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries

s014 r014 c090	CRM Effects/Collateral	CRM techniques substitution effect
	Partial Use	Temporally partial use
s014 r014 c100	Metric	CRM substitution effects Inflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Temporally partial use
s014 r014 c110	Metric	Exposure after CRM substitution effects pre conversion factors, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Temporally partial use
s014 r014 c120	Metric	CRM Volatility adjustment to the exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
	Partial Use	Temporally partial use
s014 r014 c130	Metric	CRM Financial collateral: adjusted value (Cvam) [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
	Partial Use	Temporally partial use
s014 r014 c140	Metric	CRM Volatility and maturity adjustments [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
	Partial Use	Temporally partial use
s014 r014 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment

s014 r014 c150	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Temporally partial use
s014 r014 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
	Partial Use	Temporally partial use
s014 r014 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
	Partial Use	Temporally partial use
s014 r014 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
	Partial Use	Temporally partial use
s014 r014 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
	Partial Use	Temporally partial use
s014 r014 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Temporally partial use

s014 r014 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Temporally partial use
s014 r014 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Temporally partial use
	Use of external ratings	Rated exposure
s014 r014 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Temporally partial use
	Use of external ratings	Unrated exposure where a derived rating is used
s014 r020 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Credit risk and free deliveries
s014 r020 c020	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Credit risk and free deliveries
	Counterparty	Default funds
s014 r020 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Credit risk and free deliveries
s014 r020 c040	Metric	Exposure net of value adjustments and provisions [mi]

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s014 r020 c040	Base		Exposures
	Main category		On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach		Standardised Approach
	Exposure class		Exposures to institutions and corporates with a short-term credit assessment
	Type of risk		Credit risk and free deliveries
s014 r020 c050	Metric		CRM substitution effects - Value of Guarantees [mi]
	Base		Exposures
	Main category		On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach		Standardised Approach
	Exposure class		Exposures to institutions and corporates with a short-term credit assessment
	Type of risk		Credit risk and free deliveries
	CRM Effects/Collateral		Guarantees other than credit derivatives - Substitution effect
s014 r020 c060	Metric		CRM substitution effects - Value of Credit derivatives [mi]
	Base		Exposures
	Main category		On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach		Standardised Approach
	Exposure class		Exposures to institutions and corporates with a short-term credit assessment
	Type of risk		Credit risk and free deliveries
	CRM Effects/Collateral		Credit derivatives - Substitution effect
s014 r020 c070	Metric		CRM substitution effects - Value of Financial collateral: simple method [mi]
	Base		Exposures
	Main category		On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach		Standardised Approach
	Exposure class		Exposures to institutions and corporates with a short-term credit assessment
	Type of risk		Credit risk and free deliveries
	CRM Effects/Collateral		Financial collateral simple method
s014 r020 c080	Metric		CRM substitution effects - Value of Other funded credit protection [mi]
	Base		Exposures
	Main category		On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach		Standardised Approach
	Exposure class		Exposures to institutions and corporates with a short-term credit assessment
	Type of risk		Credit risk and free deliveries
	CRM Effects/Collateral		Funded credit protection other than financial collateral with substitution effect
s014 r020 c090	Metric		CRM substitution effects Outflows, net of value adjustments and provisions [mi]
	Base		Exposures
	Main category		On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach		Standardised Approach
	Exposure class		Exposures to institutions and corporates with a short-term credit assessment
	Type of risk		Credit risk and free deliveries
	CRM Effects/Collateral		CRM techniques substitution effect
s014 r020 c100	Metric		CRM substitution effects Inflows, net of value adjustments and provisions [mi]
	Base		Exposures
	Main category		On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment

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s014 r020 c100	Approach	Standardised Approach	
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment	
	Type of risk	Credit risk and free deliveries	
s014 r020 c110	Metric	Exposure after CRM substitution effects pre conversion factors, net of value adjustments and provisions [mi]	
	Base	Exposures	
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment	
	Approach	Standardised Approach	
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment	
	Type of risk	Credit risk and free deliveries	
s014 r020 c120	Metric	CRM Volatility adjustment to the exposure [mi]	
	Base	Exposures	
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment	
	Approach	Standardised Approach	
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment	
	Type of risk	Credit risk and free deliveries	
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)	
s014 r020 c130	Metric	CRM Financial collateral: adjusted value (Cvam) [mi]	
	Base	Exposures	
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment	
	Approach	Standardised Approach	
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment	
	Type of risk	Credit risk and free deliveries	
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)	
s014 r020 c140	Metric	CRM Volatility and maturity adjustments [mi]	
	Base	Exposures	
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment	
	Approach	Standardised Approach	
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment	
	Type of risk	Credit risk and free deliveries	
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)	
s014 r020 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]	
	Base	Exposures	
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment	
	Approach	Standardised Approach	
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment	
	Type of risk	Credit risk and free deliveries	
s014 r020 c200	Metric	Exposure value, net of value adjustments and provisions [mi]	
	Base	Exposures	
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment	
	Approach	Standardised Approach	
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment	
	Type of risk	Credit risk and free deliveries	
s014 r020 c220	Metric	Risk weighted exposure amount [mi]	

s014 r020 c220	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Credit risk and free deliveries
s014 r030 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Credit risk
s014 r030 c020	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Credit risk
	Counterparty	Default funds
s014 r030 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Credit risk
s014 r030 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Credit risk
s014 r030 c050	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Credit risk
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
s014 r030 c060	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Credit risk

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s014 r030 c060	CRM Effects/Collateral	Credit derivatives - Substitution effect	
s014 r030 c070	Metric	CRM substitution effects - Value of Financial collateral: simple method [mi]	
	Base	Exposures	
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment	
	Approach	Standardised Approach	
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment	
	Type of risk	Credit risk	
	CRM Effects/Collateral	Financial collateral simple method	
s014 r030 c080	Metric	CRM substitution effects - Value of Other funded credit protection [mi]	
	Base	Exposures	
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment	
	Approach	Standardised Approach	
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment	
	Type of risk	Credit risk	
	CRM Effects/Collateral	Funded credit protection other than financial collateral with substitution effect	
s014 r030 c090	Metric	CRM substitution effects Outflows, net of value adjustments and provisions [mi]	
	Base	Exposures	
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment	
	Approach	Standardised Approach	
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment	
	Type of risk	Credit risk	
	CRM Effects/Collateral	CRM techniques substitution effect	
s014 r030 c100	Metric	CRM substitution effects Inflows, net of value adjustments and provisions [mi]	
	Base	Exposures	
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment	
	Approach	Standardised Approach	
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment	
	Type of risk	Credit risk	
s014 r030 c110	Metric	Exposure after CRM substitution effects pre conversion factors, net of value adjustments and provisions [mi]	
	Base	Exposures	
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment	
	Approach	Standardised Approach	
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment	
	Type of risk	Credit risk	
s014 r030 c120	Metric	CRM Volatility adjustment to the exposure [mi]	
	Base	Exposures	
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment	
	Approach	Standardised Approach	
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment	
	Type of risk	Credit risk	
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)	
s014 r030 c130	Metric	CRM Financial collateral: adjusted value (Cvam) [mi]	
	Base	Exposures	

s014 r030 c130	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Credit risk
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s014 r030 c140	Metric	CRM Volatility and maturity adjustments [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Credit risk
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s014 r030 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Credit risk
s014 r030 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Credit risk
	Conversion factors for off-balance sheet items	0%
s014 r030 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Credit risk
	Conversion factors for off-balance sheet items	20%
s014 r030 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Credit risk
	Conversion factors for off-balance sheet items	50%
s014 r030 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach

s014 r030 c190	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Credit risk
	Conversion factors for off-balance sheet items	100%
s014 r030 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Credit risk
s014 r030 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Credit risk
s014 r040 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Counterparty credit risk
s014 r040 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Counterparty credit risk
s014 r040 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Counterparty credit risk
s014 r040 c050	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
s014 r040 c060	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting

s014 r040 c060	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Credit derivatives - Substitution effect

s014 r040 c070	Metric	CRM substitution effects - Value of Financial collateral: simple method [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Financial collateral simple method

s014 r040 c080	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Funded credit protection other than financial collateral with substitution effect

s014 r040 c090	Metric	CRM substitution effects Outflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	CRM techniques substitution effect

s014 r040 c100	Metric	CRM substitution effects Inflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Counterparty credit risk

s014 r040 c110	Metric	Exposure after CRM substitution effects pre conversion factors, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Counterparty credit risk

s014 r040 c120	Metric	CRM Volatility adjustment to the exposure [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Counterparty credit risk

s014 r040 c120	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s014 r040 c130	Metric	CRM Financial collateral: adjusted value (Cvam) [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s014 r040 c140	Metric	CRM Volatility and maturity adjustments [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s014 r040 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Counterparty credit risk
s014 r040 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Counterparty credit risk
s014 r040 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Counterparty credit risk
s014 r050 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting - Centrally cleared through a compliant CCP
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Counterparty credit risk
s014 r050 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting - Centrally cleared through a compliant CCP
	Approach	Standardised Approach

| s014 r050 c030 | Exposure class | Exposures to institutions and corporates with a short-term credit assessment |
| | Type of risk | Counterparty credit risk |

s014 r060 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Counterparty credit risk

s014 r060 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Counterparty credit risk

s014 r060 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Counterparty credit risk

s014 r060 c050	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect

s014 r060 c060	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Credit derivatives - Substitution effect

s014 r060 c070	Metric	CRM substitution effects - Value of Financial collateral: simple method [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Financial collateral simple method

| s014 r060 c080 | Metric | CRM substitution effects - Value of Other funded credit protection [mi] |
| | Base | Exposures |

s014 r060 c080	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Funded credit protection other than financial collateral with substitution effect
s014 r060 c090	Metric	CRM substitution effects Outflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	CRM techniques substitution effect
s014 r060 c100	Metric	CRM substitution effects Inflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Counterparty credit risk
s014 r060 c110	Metric	Exposure after CRM substitution effects pre conversion factors, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Counterparty credit risk
s014 r060 c120	Metric	CRM Volatility adjustment to the exposure [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s014 r060 c130	Metric	CRM Financial collateral: adjusted value (Cvam) [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s014 r060 c140	Metric	CRM Volatility and maturity adjustments [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment

| s014 r060 c140 | Type of risk | Counterparty credit risk |
| | CRM Effects/Collateral | CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA) |

s014 r060 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Counterparty credit risk

s014 r060 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Counterparty credit risk

s014 r060 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Counterparty credit risk

s014 r060 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Counterparty credit risk
	Use of external ratings	Rated exposure

s014 r060 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Counterparty credit risk
	Use of external ratings	Unrated exposure where a derived rating is used

s014 r070 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Derivatives excluding Contractual Cross Product Netting - Centrally cleared through a compliant CCP
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Counterparty credit risk

s014 r070 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Derivatives excluding Contractual Cross Product Netting - Centrally cleared through a compliant CCP

s014 r070 c030	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Counterparty credit risk
s014 r070 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Derivatives excluding Contractual Cross Product Netting - Centrally cleared through a compliant CCP
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Counterparty credit risk
s014 r080 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Counterparty credit risk
s014 r080 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Counterparty credit risk
s014 r080 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Counterparty credit risk
s014 r080 c050	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
s014 r080 c060	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Credit derivatives - Substitution effect
s014 r080 c070	Metric	CRM substitution effects - Value of Financial collateral: simple method [mi]
	Base	Exposures

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s014 r080 c070	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Financial collateral simple method
s014 r080 c080	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Funded credit protection other than financial collateral with substitution effect
s014 r080 c090	Metric	CRM substitution effects Outflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	CRM techniques substitution effect
s014 r080 c100	Metric	CRM substitution effects Inflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Counterparty credit risk
s014 r080 c110	Metric	Exposure after CRM substitution effects pre conversion factors, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Counterparty credit risk
s014 r080 c120	Metric	CRM Volatility adjustment to the exposure [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s014 r080 c130	Metric	CRM Financial collateral: adjusted value (Cvam) [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment

s014 r080 c130	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s014 r080 c140	Metric	CRM Volatility and maturity adjustments [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s014 r080 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Counterparty credit risk
s014 r080 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Counterparty credit risk
s014 r080 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Counterparty credit risk
s014 r080 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Counterparty credit risk
	Use of external ratings	Rated exposure
s014 r080 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Counterparty credit risk
	Use of external ratings	Unrated exposure where a derived rating is used
s014 r090 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures

s014 r090 c010	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	0%
s014 r090 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	0%
s014 r090 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	0%
s014 r090 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	0%
s014 r090 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
	Risk weights	0%
s014 r090 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
	Risk weights	0%
s014 r090 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]

s014 r090 c180		
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
	Risk weights	0%

s014 r090 c190		
	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
	Risk weights	0%

s014 r090 c200		
	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	0%

s014 r090 c220		
	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	0%

s014 r090 c230		
	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	0%
	Use of external ratings	Rated exposure

s014 r090 c240		
	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries

s014 r090 c240	Risk weights	0%
	Use of external ratings	Unrated exposure where a derived rating is used
s014 r100 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	2%
s014 r100 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	2%
s014 r100 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	2%
s014 r100 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	2%
s014 r100 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
	Risk weights	2%
s014 r100 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment

s014 r100 c170	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
	Risk weights	2%

s014 r100 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
	Risk weights	2%

s014 r100 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
	Risk weights	2%

s014 r100 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	2%

s014 r100 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	2%

s014 r100 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	2%
	Use of external ratings	Rated exposure

s014 r100 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures

s014 r100 c240	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	2%
	Use of external ratings	Unrated exposure where a derived rating is used
s014 r110 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	10%
s014 r110 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	10%
s014 r110 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	10%
s014 r110 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	10%
s014 r110 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
	Risk weights	10%
s014 r110 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]

s014 r110 c170	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
	Risk weights	10%
s014 r110 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
	Risk weights	10%
s014 r110 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
	Risk weights	10%
s014 r110 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	10%
s014 r110 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	10%
s014 r110 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries

s014 r110 c230	Risk weights	10%
	Use of external ratings	Rated exposure
s014 r110 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	10%
	Use of external ratings	Unrated exposure where a derived rating is used
s014 r120 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	20%
s014 r120 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	20%
s014 r120 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	20%
s014 r120 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	20%
s014 r120 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment

s014 r120 c160	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
	Risk weights	20%
s014 r120 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
	Risk weights	20%
s014 r120 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
	Risk weights	20%
s014 r120 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
	Risk weights	20%
s014 r120 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	20%
s014 r120 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	20%
s014 r120 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures

s014 r120 c230	Main category		Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach		Standardised Approach
	Exposure class		Exposures to institutions and corporates with a short-term credit assessment
	Type of risk		Credit risk, counterparty credit risk and free deliveries
	Risk weights		20%
	Use of external ratings		Rated exposure
s014 r120 c240	Metric		Risk weighted exposure amount [mi]
	Base		Exposures
	Main category		Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach		Standardised Approach
	Exposure class		Exposures to institutions and corporates with a short-term credit assessment
	Type of risk		Credit risk, counterparty credit risk and free deliveries
	Risk weights		20%
	Use of external ratings		Unrated exposure where a derived rating is used
s014 r130 c010	Metric		Original exposure pre conversion factors [mi]
	Base		Exposures
	Main category		Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach		Standardised Approach
	Exposure class		Exposures to institutions and corporates with a short-term credit assessment
	Type of risk		Credit risk, counterparty credit risk and free deliveries
	Risk weights		35%
s014 r130 c030	Metric		Value adjustments and provision associated with the original exposure [mi]
	Base		Exposures
	Main category		Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach		Standardised Approach
	Exposure class		Exposures to institutions and corporates with a short-term credit assessment
	Type of risk		Credit risk, counterparty credit risk and free deliveries
	Risk weights		35%
s014 r130 c040	Metric		Exposure net of value adjustments and provisions [mi]
	Base		Exposures
	Main category		Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach		Standardised Approach
	Exposure class		Exposures to institutions and corporates with a short-term credit assessment
	Type of risk		Credit risk, counterparty credit risk and free deliveries
	Risk weights		35%
s014 r130 c150	Metric		Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base		Exposures
	Main category		Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach		Standardised Approach
	Exposure class		Exposures to institutions and corporates with a short-term credit assessment
	Type of risk		Credit risk, counterparty credit risk and free deliveries
	Risk weights		35%
s014 r130 c160	Metric		Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]

s014 r130 c160	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
	Risk weights	35%
s014 r130 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
	Risk weights	35%
s014 r130 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
	Risk weights	35%
s014 r130 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
	Risk weights	35%
s014 r130 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	35%
s014 r130 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment

| s014 r130 c220 | Type of risk | Credit risk, counterparty credit risk and free deliveries |
| | Risk weights | 35% |

s014 r130 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	35%
	Use of external ratings	Rated exposure

s014 r130 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	35%
	Use of external ratings	Unrated exposure where a derived rating is used

s014 r140 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	50%

s014 r140 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	50%

s014 r140 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	50%

s014 r140 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach

s014 r140 c150	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	50%
s014 r140 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
	Risk weights	50%
s014 r140 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
	Risk weights	50%
s014 r140 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
	Risk weights	50%
s014 r140 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
	Risk weights	50%
s014 r140 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	50%
s014 r140 c220	Metric	Risk weighted exposure amount [mi]

s014 r140 c220	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	50%
s014 r140 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	50%
	Use of external ratings	Rated exposure
s014 r140 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	50%
	Use of external ratings	Unrated exposure where a derived rating is used
s014 r150 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	70%
s014 r150 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
	Risk weights	70%
s014 r150 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries

s014 r150 c170	Conversion factors for off-balance sheet items	20%
	Risk weights	70%
s014 r150 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
	Risk weights	70%
s014 r150 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
	Risk weights	70%
s014 r150 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	70%
s014 r150 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	70%
s014 r150 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	70%
	Use of external ratings	Rated exposure
s014 r150 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment

s014 r150 c240	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	70%
	Use of external ratings	Unrated exposure where a derived rating is used
s014 r160 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	75%
s014 r160 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	75%
s014 r160 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	75%
s014 r160 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	75%
s014 r160 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
	Risk weights	75%
s014 r160 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures

s014 r160 c170	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
	Risk weights	75%
s014 r160 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
	Risk weights	75%
s014 r160 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
	Risk weights	75%
s014 r160 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	75%
s014 r160 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	75%
s014 r160 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	75%

s014 r160 c230	Use of external ratings	Rated exposure

s014 r160 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	75%
	Use of external ratings	Unrated exposure where a derived rating is used

s014 r170 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	100%

s014 r170 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	100%

s014 r170 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	100%

s014 r170 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	100%

s014 r170 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries

| s014 r170 c160 | Conversion factors for off-balance sheet items | 0% |
| | Risk weights | 100% |

s014 r170 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
	Risk weights	100%

s014 r170 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
	Risk weights	100%

s014 r170 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
	Risk weights	100%

s014 r170 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	100%

s014 r170 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	100%

s014 r170 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment

s014 r170 c230	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	100%
	Use of external ratings	Rated exposure
s014 r170 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	100%
	Use of external ratings	Unrated exposure where a derived rating is used
s014 r180 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	150%
s014 r180 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	150%
s014 r180 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	150%
s014 r180 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	150%
s014 r180 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures

s014 r180 c160	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
	Risk weights	150%
s014 r180 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
	Risk weights	150%
s014 r180 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
	Risk weights	150%
s014 r180 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
	Risk weights	150%
s014 r180 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	150%
s014 r180 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries

s014 r180 c220	Risk weights	150%

s014 r180 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	150%
	Use of external ratings	Rated exposure

s014 r180 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	150%
	Use of external ratings	Unrated exposure where a derived rating is used

s014 r190 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	250%

s014 r190 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	250%

s014 r190 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	250%

s014 r190 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment

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s014 r190 c150	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	250%
s014 r190 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
	Risk weights	250%
s014 r190 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
	Risk weights	250%
s014 r190 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
	Risk weights	250%
s014 r190 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
	Risk weights	250%
s014 r190 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	250%
s014 r190 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures

s014 r190 c220	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	250%
s014 r190 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	250%
	Use of external ratings	Rated exposure
s014 r190 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	250%
	Use of external ratings	Unrated exposure where a derived rating is used
s014 r200 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	1250%
s014 r200 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	1250%
s014 r200 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	1250%
s014 r200 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]

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s014 r200 c150	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	1250%
s014 r200 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
	Risk weights	1250%
s014 r200 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
	Risk weights	1250%
s014 r200 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
	Risk weights	1250%
s014 r200 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
	Risk weights	1250%
s014 r200 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment

| s014 r200 c200 | Type of risk | Credit risk, counterparty credit risk and free deliveries |
| | Risk weights | 1250% |

s014 r200 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	1250%

s014 r200 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	1250%
	Use of external ratings	Rated exposure

s014 r200 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	1250%
	Use of external ratings	Unrated exposure where a derived rating is used

s014 r210 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	Risk weights other for CR SA

s014 r210 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	Risk weights other for CR SA

s014 r210 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach

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s014 r210 c040	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	Risk weights other for CR SA
s014 r210 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	Risk weights other for CR SA
s014 r210 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
	Risk weights	Risk weights other for CR SA
s014 r210 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
	Risk weights	Risk weights other for CR SA
s014 r210 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
	Risk weights	Risk weights other for CR SA
s014 r210 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
	Risk weights	Risk weights other for CR SA
s014 r210 c200	Metric	Exposure value, net of value adjustments and provisions [mi]

s014 r210 c200	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	Risk weights other for CR SA
s014 r210 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	Risk weights other for CR SA
s014 r210 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	Risk weights other for CR SA
	Use of external ratings	Rated exposure
s014 r210 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	Risk weights other for CR SA
	Use of external ratings	Unrated exposure where a derived rating is used
s015 r010 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Credit risk, counterparty credit risk and free deliveries
s015 r010 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Credit risk, counterparty credit risk and free deliveries
s015 r010 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures

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s015 r010 c040	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Credit risk, counterparty credit risk and free deliveries
s015 r010 c050	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
s015 r010 c060	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Credit derivatives - Substitution effect
s015 r010 c070	Metric	CRM substitution effects - Value of Financial collateral: simple method [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Financial collateral simple method
s015 r010 c080	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Funded credit protection other than financial collateral with substitution effect
s015 r010 c090	Metric	CRM substitution effects Outflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques substitution effect
s015 r010 c100	Metric	CRM substitution effects Inflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach

s015 r010 c100	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Credit risk, counterparty credit risk and free deliveries
s015 r010 c110	Metric	Exposure after CRM substitution effects pre conversion factors, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Credit risk, counterparty credit risk and free deliveries
s015 r010 c120	Metric	CRM Volatility adjustment to the exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s015 r010 c130	Metric	CRM Financial collateral: adjusted value (Cvam) [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s015 r010 c140	Metric	CRM Volatility and maturity adjustments [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s015 r010 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Credit risk, counterparty credit risk and free deliveries
s015 r010 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
s015 r010 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]

s015 r010 c170	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
s015 r010 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
s015 r010 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
s015 r010 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Credit risk, counterparty credit risk and free deliveries
s015 r010 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Credit risk, counterparty credit risk and free deliveries
s015 r010 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Use of external ratings	Rated exposure
s015 r010 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach

s015 r010 c240	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Use of external ratings	Unrated exposure where a derived rating is used
s015 r011 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
s015 r011 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
s015 r011 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
s015 r011 c050	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
s015 r011 c060	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Credit derivatives - Substitution effect
s015 r011 c070	Metric	CRM substitution effects - Value of Financial collateral: simple method [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment

s015 r011 c070	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Financial collateral simple method
s015 r011 c080	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Funded credit protection other than financial collateral with substitution effect
s015 r011 c090	Metric	CRM substitution effects Outflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques substitution effect
s015 r011 c100	Metric	CRM substitution effects Inflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
s015 r011 c110	Metric	Exposure after CRM substitution effects pre conversion factors, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
s015 r011 c120	Metric	CRM Volatility adjustment to the exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)

s015 r011 c130	Metric	CRM Financial collateral: adjusted value (Cvam) [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s015 r011 c140	Metric	CRM Volatility and maturity adjustments [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s015 r011 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
s015 r011 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
s015 r011 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
s015 r011 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach

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s015 r011 c180	Exposure class	Exposures in the form of units or shares in CIUs
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
s015 r011 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
s015 r011 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
s015 r011 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
s015 r012 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	Type of credit protection	Secured by mortgages on immovable property
s015 r012 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	Type of credit protection	Secured by mortgages on immovable property
s015 r012 c040	Metric	Exposure net of value adjustments and provisions [mi]

s015 r012 c040	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	Type of credit protection	Secured by mortgages on immovable property

s015 r012 c050	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
	Type of credit protection	Secured by mortgages on immovable property

s015 r012 c060	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	CRM Effects/Collateral	Credit derivatives - Substitution effect
	Type of credit protection	Secured by mortgages on immovable property

s015 r012 c070	Metric	CRM substitution effects - Value of Financial collateral: simple method [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	CRM Effects/Collateral	Financial collateral simple method
	Type of credit protection	Secured by mortgages on immovable property

s015 r012 c080	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	CRM Effects/Collateral	Funded credit protection other than financial collateral with substitution effect
	Type of credit protection	Secured by mortgages on immovable property

s015 r012 c090	Metric	CRM substitution effects Outflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	CRM Effects/Collateral	CRM techniques substitution effect
	Type of credit protection	Secured by mortgages on immovable property
s015 r012 c100	Metric	CRM substitution effects Inflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	Type of credit protection	Secured by mortgages on immovable property
s015 r012 c110	Metric	Exposure after CRM substitution effects pre conversion factors, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	Type of credit protection	Secured by mortgages on immovable property
s015 r012 c120	Metric	CRM Volatility adjustment to the exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
	Type of credit protection	Secured by mortgages on immovable property
s015 r012 c130	Metric	CRM Financial collateral: adjusted value (Cvam) [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
	Type of credit protection	Secured by mortgages on immovable property

s015 r012 c140	Metric	CRM Volatility and maturity adjustments [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
	Type of credit protection	Secured by mortgages on immovable property
s015 r012 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	Type of credit protection	Secured by mortgages on immovable property
s015 r012 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	Conversion factors for off-balance sheet items	0%
	Type of credit protection	Secured by mortgages on immovable property
s015 r012 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	Conversion factors for off-balance sheet items	20%
	Type of credit protection	Secured by mortgages on immovable property
s015 r012 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	Conversion factors for off-balance sheet items	50%
	Type of credit protection	Secured by mortgages on immovable property

s015 r012 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	Conversion factors for off-balance sheet items	100%
	Type of credit protection	Secured by mortgages on immovable property
s015 r012 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	Type of credit protection	Secured by mortgages on immovable property
s015 r012 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	Type of credit protection	Secured by mortgages on immovable property
s015 r013 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Permanent partial use
s015 r013 c020	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Counterparty	Default funds
	Partial Use	Permanent partial use
s015 r013 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment

s015 r013 c030	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Permanent partial use
s015 r013 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Permanent partial use
s015 r013 c050	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
	Partial Use	Permanent partial use
s015 r013 c060	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Credit derivatives - Substitution effect
	Partial Use	Permanent partial use
s015 r013 c070	Metric	CRM substitution effects - Value of Financial collateral: simple method [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Financial collateral simple method
	Partial Use	Permanent partial use
s015 r013 c080	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Funded credit protection other than financial collateral with substitution effect
	Partial Use	Permanent partial use

s015 r013 c090	Metric	CRM substitution effects Outflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques substitution effect
	Partial Use	Permanent partial use
s015 r013 c100	Metric	CRM substitution effects Inflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Permanent partial use
s015 r013 c110	Metric	Exposure after CRM substitution effects pre conversion factors, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Permanent partial use
s015 r013 c120	Metric	CRM Volatility adjustment to the exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
	Partial Use	Permanent partial use
s015 r013 c130	Metric	CRM Financial collateral: adjusted value (Cvam) [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
	Partial Use	Permanent partial use
s015 r013 c140	Metric	CRM Volatility and maturity adjustments [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs

s015 r013 c140	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
	Partial Use	Permanent partial use
s015 r013 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Permanent partial use
s015 r013 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
	Partial Use	Permanent partial use
s015 r013 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
	Partial Use	Permanent partial use
s015 r013 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
	Partial Use	Permanent partial use
s015 r013 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
	Partial Use	Permanent partial use
s015 r013 c200	Metric	Exposure value, net of value adjustments and provisions [mi]

s015 r013 c200	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Permanent partial use
s015 r013 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Permanent partial use
s015 r013 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Permanent partial use
	Use of external ratings	Rated exposure
s015 r013 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Permanent partial use
	Use of external ratings	Unrated exposure where a derived rating is used
s015 r014 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Temporally partial use
s015 r014 c020	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Counterparty	Default funds

s015 r014 c020	Partial Use	Temporally partial use
s015 r014 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Temporally partial use
s015 r014 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Temporally partial use
s015 r014 c050	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
	Partial Use	Temporally partial use
s015 r014 c060	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Credit derivatives - Substitution effect
	Partial Use	Temporally partial use
s015 r014 c070	Metric	CRM substitution effects - Value of Financial collateral: simple method [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Financial collateral simple method
	Partial Use	Temporally partial use
s015 r014 c080	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach

s015 r014 c080	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Funded credit protection other than financial collateral with substitution effect
	Partial Use	Temporally partial use
s015 r014 c090	Metric	CRM substitution effects Outflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques substitution effect
	Partial Use	Temporally partial use
s015 r014 c100	Metric	CRM substitution effects Inflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Temporally partial use
s015 r014 c110	Metric	Exposure after CRM substitution effects pre conversion factors, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Temporally partial use
s015 r014 c120	Metric	CRM Volatility adjustment to the exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
	Partial Use	Temporally partial use
s015 r014 c130	Metric	CRM Financial collateral: adjusted value (Cvam) [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
	Partial Use	Temporally partial use
s015 r014 c140	Metric	CRM Volatility and maturity adjustments [mi]

s015 r014 c140	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
	Partial Use	Temporally partial use
s015 r014 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Temporally partial use
s015 r014 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
	Partial Use	Temporally partial use
s015 r014 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
	Partial Use	Temporally partial use
s015 r014 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
	Partial Use	Temporally partial use
s015 r014 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs

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s015 r014 c190	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
	Partial Use	Temporally partial use
s015 r014 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Temporally partial use
s015 r014 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Temporally partial use
s015 r014 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Temporally partial use
	Use of external ratings	Rated exposure
s015 r014 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Temporally partial use
	Use of external ratings	Unrated exposure where a derived rating is used
s015 r020 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Credit risk and free deliveries
s015 r020 c020	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach

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s015 r020 c020	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Credit risk and free deliveries
	Counterparty	Default funds
s015 r020 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Credit risk and free deliveries
s015 r020 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Credit risk and free deliveries
s015 r020 c050	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Credit risk and free deliveries
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
s015 r020 c060	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Credit risk and free deliveries
	CRM Effects/Collateral	Credit derivatives - Substitution effect
s015 r020 c070	Metric	CRM substitution effects - Value of Financial collateral: simple method [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Credit risk and free deliveries
	CRM Effects/Collateral	Financial collateral simple method
s015 r020 c080	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Credit risk and free deliveries
	CRM Effects/Collateral	Funded credit protection other than financial collateral with substitution effect

s015 r020 c090	Metric	CRM substitution effects Outflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques substitution effect
s015 r020 c100	Metric	CRM substitution effects Inflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Credit risk and free deliveries
s015 r020 c110	Metric	Exposure after CRM substitution effects pre conversion factors, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Credit risk and free deliveries
s015 r020 c120	Metric	CRM Volatility adjustment to the exposure [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s015 r020 c130	Metric	CRM Financial collateral: adjusted value (Cvam) [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s015 r020 c140	Metric	CRM Volatility and maturity adjustments [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s015 r020 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment

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s015 r020 c150	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Credit risk and free deliveries
s015 r020 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Credit risk and free deliveries
s015 r020 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Credit risk and free deliveries
s015 r030 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Credit risk
s015 r030 c020	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Credit risk
	Counterparty	Default funds
s015 r030 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Credit risk
s015 r030 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Credit risk
s015 r030 c050	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment

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s015 r030 c050	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Credit risk
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect

s015 r030 c060	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Credit risk
	CRM Effects/Collateral	Credit derivatives - Substitution effect

s015 r030 c070	Metric	CRM substitution effects - Value of Financial collateral: simple method [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Credit risk
	CRM Effects/Collateral	Financial collateral simple method

s015 r030 c080	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Credit risk
	CRM Effects/Collateral	Funded credit protection other than financial collateral with substitution effect

s015 r030 c090	Metric	CRM substitution effects Outflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Credit risk
	CRM Effects/Collateral	CRM techniques substitution effect

s015 r030 c100	Metric	CRM substitution effects Inflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Credit risk

s015 r030 c110	Metric	Exposure after CRM substitution effects pre conversion factors, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs

s015 r030 c110	Type of risk	Credit risk
s015 r030 c120	Metric	CRM Volatility adjustment to the exposure [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Credit risk
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s015 r030 c130	Metric	CRM Financial collateral: adjusted value (Cvam) [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Credit risk
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s015 r030 c140	Metric	CRM Volatility and maturity adjustments [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Credit risk
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s015 r030 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Credit risk
s015 r030 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Credit risk
	Conversion factors for off-balance sheet items	0%
s015 r030 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Credit risk
	Conversion factors for off-balance sheet items	20%
s015 r030 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]

s015 r030 c180	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Credit risk
	Conversion factors for off-balance sheet items	50%
s015 r030 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Credit risk
	Conversion factors for off-balance sheet items	100%
s015 r030 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Credit risk
s015 r030 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Credit risk
s015 r040 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Counterparty credit risk
s015 r040 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Counterparty credit risk
s015 r040 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Counterparty credit risk

s015 r040 c050	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
s015 r040 c060	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Credit derivatives - Substitution effect
s015 r040 c070	Metric	CRM substitution effects - Value of Financial collateral: simple method [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Financial collateral simple method
s015 r040 c080	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Funded credit protection other than financial collateral with substitution effect
s015 r040 c090	Metric	CRM substitution effects Outflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	CRM techniques substitution effect
s015 r040 c100	Metric	CRM substitution effects Inflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Counterparty credit risk
s015 r040 c110	Metric	Exposure after CRM substitution effects pre conversion factors, net of value adjustments and provisions [mi]
	Base	Exposures

s015 r040 c110	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Counterparty credit risk

s015 r040 c120	Metric	CRM Volatility adjustment to the exposure [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)

s015 r040 c130	Metric	CRM Financial collateral: adjusted value (Cvam) [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)

s015 r040 c140	Metric	CRM Volatility and maturity adjustments [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)

s015 r040 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Counterparty credit risk

s015 r040 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Counterparty credit risk

s015 r040 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Counterparty credit risk

s015 r050 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting - Centrally cleared through a compliant CCP
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Counterparty credit risk
s015 r050 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting - Centrally cleared through a compliant CCP
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Counterparty credit risk
s015 r060 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Counterparty credit risk
s015 r060 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Counterparty credit risk
s015 r060 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Counterparty credit risk
s015 r060 c050	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
s015 r060 c060	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Counterparty credit risk

s015 r060 c060	CRM Effects/Collateral	Credit derivatives - Substitution effect
s015 r060 c070	Metric	CRM substitution effects - Value of Financial collateral: simple method [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Financial collateral simple method
s015 r060 c080	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Funded credit protection other than financial collateral with substitution effect
s015 r060 c090	Metric	CRM substitution effects Outflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	CRM techniques substitution effect
s015 r060 c100	Metric	CRM substitution effects Inflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Counterparty credit risk
s015 r060 c110	Metric	Exposure after CRM substitution effects pre conversion factors, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Counterparty credit risk
s015 r060 c120	Metric	CRM Volatility adjustment to the exposure [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s015 r060 c130	Metric	CRM Financial collateral: adjusted value (Cvam) [mi]
	Base	Exposures

s015 r060 c130	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s015 r060 c140	Metric	CRM Volatility and maturity adjustments [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s015 r060 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Counterparty credit risk
s015 r060 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Counterparty credit risk
s015 r060 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Counterparty credit risk
s015 r060 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Counterparty credit risk
	Use of external ratings	Rated exposure
s015 r060 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Counterparty credit risk

s015 r060 c240	Use of external ratings	Unrated exposure where a derived rating is used

s015 r070 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Derivatives excluding Contractual Cross Product Netting - Centrally cleared through a compliant CCP
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Counterparty credit risk

s015 r070 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Derivatives excluding Contractual Cross Product Netting - Centrally cleared through a compliant CCP
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Counterparty credit risk

s015 r070 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Derivatives excluding Contractual Cross Product Netting - Centrally cleared through a compliant CCP
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Counterparty credit risk

s015 r080 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Counterparty credit risk

s015 r080 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Counterparty credit risk

s015 r080 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Counterparty credit risk

s015 r080 c050	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Counterparty credit risk

s015 r080 c050	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
s015 r080 c060	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Credit derivatives - Substitution effect
s015 r080 c070	Metric	CRM substitution effects - Value of Financial collateral: simple method [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Financial collateral simple method
s015 r080 c080	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Funded credit protection other than financial collateral with substitution effect
s015 r080 c090	Metric	CRM substitution effects Outflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	CRM techniques substitution effect
s015 r080 c100	Metric	CRM substitution effects Inflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Counterparty credit risk
s015 r080 c110	Metric	Exposure after CRM substitution effects pre conversion factors, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Counterparty credit risk
s015 r080 c120	Metric	CRM Volatility adjustment to the exposure [mi]
	Base	Exposures

s015 r080 c120	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s015 r080 c130	Metric	CRM Financial collateral: adjusted value (Cvam) [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s015 r080 c140	Metric	CRM Volatility and maturity adjustments [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s015 r080 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Counterparty credit risk
s015 r080 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Counterparty credit risk
s015 r080 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Counterparty credit risk
s015 r080 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Counterparty credit risk

s015 r080 c230	Use of external ratings		Rated exposure
s015 r080 c240	Metric		Risk weighted exposure amount [mi]
	Base		Exposures
	Main category		Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach		Standardised Approach
	Exposure class		Exposures in the form of units or shares in CIUs
	Type of risk		Counterparty credit risk
	Use of external ratings		Unrated exposure where a derived rating is used
s015 r090 c010	Metric		Original exposure pre conversion factors [mi]
	Base		Exposures
	Main category		Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach		Standardised Approach
	Exposure class		Exposures in the form of units or shares in CIUs
	Type of risk		Credit risk, counterparty credit risk and free deliveries
	Risk weights		0%
s015 r090 c030	Metric		Value adjustments and provision associated with the original exposure [mi]
	Base		Exposures
	Main category		Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach		Standardised Approach
	Exposure class		Exposures in the form of units or shares in CIUs
	Type of risk		Credit risk, counterparty credit risk and free deliveries
	Risk weights		0%
s015 r090 c040	Metric		Exposure net of value adjustments and provisions [mi]
	Base		Exposures
	Main category		Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach		Standardised Approach
	Exposure class		Exposures in the form of units or shares in CIUs
	Type of risk		Credit risk, counterparty credit risk and free deliveries
	Risk weights		0%
s015 r090 c150	Metric		Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base		Exposures
	Main category		Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach		Standardised Approach
	Exposure class		Exposures in the form of units or shares in CIUs
	Type of risk		Credit risk, counterparty credit risk and free deliveries
	Risk weights		0%
s015 r090 c160	Metric		Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base		Exposures
	Main category		Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach		Standardised Approach
	Exposure class		Exposures in the form of units or shares in CIUs
	Type of risk		Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items		0%

s015 r090 c160	Risk weights	0%
s015 r090 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
	Risk weights	0%
s015 r090 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
	Risk weights	0%
s015 r090 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
	Risk weights	0%
s015 r090 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	0%
s015 r090 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	0%
s015 r090 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach

s015 r090 c230	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	0%
	Use of external ratings	Rated exposure
s015 r090 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	0%
	Use of external ratings	Unrated exposure where a derived rating is used
s015 r100 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	2%
s015 r100 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	2%
s015 r100 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	2%
s015 r100 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	2%
s015 r100 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment

s015 r100 c160	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
	Risk weights	2%
s015 r100 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
	Risk weights	2%
s015 r100 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
	Risk weights	2%
s015 r100 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
	Risk weights	2%
s015 r100 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	2%
s015 r100 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	2%

s015 r100 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	2%
	Use of external ratings	Rated exposure
s015 r100 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	2%
	Use of external ratings	Unrated exposure where a derived rating is used
s015 r110 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	10%
s015 r110 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	10%
s015 r110 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	10%
s015 r110 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Credit risk, counterparty credit risk and free deliveries

s015 r110 c150	Risk weights	10%

s015 r110 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
	Risk weights	10%

s015 r110 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
	Risk weights	10%

s015 r110 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
	Risk weights	10%

s015 r110 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
	Risk weights	10%

s015 r110 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	10%

s015 r110 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment

s015 r110 c220	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	10%
s015 r110 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	10%
	Use of external ratings	Rated exposure
s015 r110 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	10%
	Use of external ratings	Unrated exposure where a derived rating is used
s015 r120 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	20%
s015 r120 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	20%
s015 r120 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	20%
s015 r120 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures

s015 r120 c150	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	20%
s015 r120 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
	Risk weights	20%
s015 r120 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
	Risk weights	20%
s015 r120 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
	Risk weights	20%
s015 r120 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
	Risk weights	20%
s015 r120 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Credit risk, counterparty credit risk and free deliveries

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s015 r120 c200	Risk weights	20%
s015 r120 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	20%
s015 r120 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	20%
	Use of external ratings	Rated exposure
s015 r120 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	20%
	Use of external ratings	Unrated exposure where a derived rating is used
s015 r130 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	35%
s015 r130 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	35%
s015 r130 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs

| s015 r130 c040 | Type of risk | Credit risk, counterparty credit risk and free deliveries |
| | Risk weights | 35% |

s015 r130 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	35%

s015 r130 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
	Risk weights	35%

s015 r130 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
	Risk weights	35%

s015 r130 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
	Risk weights	35%

s015 r130 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
	Risk weights	35%

| s015 r130 c200 | Metric | Exposure value, net of value adjustments and provisions [mi] |
| | Base | Exposures |

s015 r130 c200	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	35%
s015 r130 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	35%
s015 r130 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	35%
	Use of external ratings	Rated exposure
s015 r130 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	35%
	Use of external ratings	Unrated exposure where a derived rating is used
s015 r140 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	50%
s015 r140 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	50%
s015 r140 c040	Metric	Exposure net of value adjustments and provisions [mi]

s015 r140 c040	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	50%
s015 r140 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	50%
s015 r140 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
	Risk weights	50%
s015 r140 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
	Risk weights	50%
s015 r140 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
	Risk weights	50%
s015 r140 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Credit risk, counterparty credit risk and free deliveries

s015 r140 c190	Conversion factors for off-balance sheet items	100%
	Risk weights	50%
s015 r140 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	50%
s015 r140 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	50%
s015 r140 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	50%
	Use of external ratings	Rated exposure
s015 r140 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	50%
	Use of external ratings	Unrated exposure where a derived rating is used
s015 r150 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	70%
s015 r150 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach

s015 r150 c160	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
	Risk weights	70%
s015 r150 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
	Risk weights	70%
s015 r150 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
	Risk weights	70%
s015 r150 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
	Risk weights	70%
s015 r150 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	70%
s015 r150 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	70%
s015 r150 c230	Metric	Risk weighted exposure amount [mi]

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s015 r150 c230	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	70%
	Use of external ratings	Rated exposure
s015 r150 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	70%
	Use of external ratings	Unrated exposure where a derived rating is used
s015 r160 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	75%
s015 r160 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	75%
s015 r160 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	75%
s015 r160 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	75%

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s015 r160 c160

Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Standardised Approach
Exposure class	Exposures in the form of units or shares in CIUs
Type of risk	Credit risk, counterparty credit risk and free deliveries
Conversion factors for off-balance sheet items	0%
Risk weights	75%

s015 r160 c170

Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Standardised Approach
Exposure class	Exposures in the form of units or shares in CIUs
Type of risk	Credit risk, counterparty credit risk and free deliveries
Conversion factors for off-balance sheet items	20%
Risk weights	75%

s015 r160 c180

Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Standardised Approach
Exposure class	Exposures in the form of units or shares in CIUs
Type of risk	Credit risk, counterparty credit risk and free deliveries
Conversion factors for off-balance sheet items	50%
Risk weights	75%

s015 r160 c190

Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Standardised Approach
Exposure class	Exposures in the form of units or shares in CIUs
Type of risk	Credit risk, counterparty credit risk and free deliveries
Conversion factors for off-balance sheet items	100%
Risk weights	75%

s015 r160 c200

Metric	Exposure value, net of value adjustments and provisions [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Standardised Approach
Exposure class	Exposures in the form of units or shares in CIUs
Type of risk	Credit risk, counterparty credit risk and free deliveries
Risk weights	75%

s015 r160 c220

Metric	Risk weighted exposure amount [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Standardised Approach

s015 r160 c220	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	75%

s015 r160 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	75%
	Use of external ratings	Rated exposure

s015 r160 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	75%
	Use of external ratings	Unrated exposure where a derived rating is used

s015 r170 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	100%

s015 r170 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	100%

s015 r170 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	100%

s015 r170 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment

s015 r170 c150	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	100%
s015 r170 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
	Risk weights	100%
s015 r170 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
	Risk weights	100%
s015 r170 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
	Risk weights	100%
s015 r170 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
	Risk weights	100%
s015 r170 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	100%

s015 r170 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	100%
s015 r170 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	100%
	Use of external ratings	Rated exposure
s015 r170 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	100%
	Use of external ratings	Unrated exposure where a derived rating is used
s015 r180 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	150%
s015 r180 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	150%
s015 r180 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Credit risk, counterparty credit risk and free deliveries

s015 r180 c040	Risk weights	150%
s015 r180 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	150%
s015 r180 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
	Risk weights	150%
s015 r180 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
	Risk weights	150%
s015 r180 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
	Risk weights	150%
s015 r180 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
	Risk weights	150%
s015 r180 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment

s015 r180 c200	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	150%
s015 r180 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	150%
s015 r180 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	150%
	Use of external ratings	Rated exposure
s015 r180 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	150%
	Use of external ratings	Unrated exposure where a derived rating is used
s015 r190 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	250%
s015 r190 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	250%
s015 r190 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures

s015 r190 c040	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	250%
s015 r190 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	250%
s015 r190 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
	Risk weights	250%
s015 r190 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
	Risk weights	250%
s015 r190 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
	Risk weights	250%
s015 r190 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%

s015 r190 c190	Risk weights	250%
s015 r190 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	250%
s015 r190 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	250%
s015 r190 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	250%
	Use of external ratings	Rated exposure
s015 r190 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	250%
	Use of external ratings	Unrated exposure where a derived rating is used
s015 r200 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	1250%
s015 r200 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs

| s015 r200 c030 | Type of risk | Credit risk, counterparty credit risk and free deliveries |
| | Risk weights | 1250% |

s015 r200 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	1250%

s015 r200 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	1250%

s015 r200 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
	Risk weights	1250%

s015 r200 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
	Risk weights	1250%

s015 r200 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
	Risk weights	1250%

s015 r200 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment

s015 r200 c190	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
	Risk weights	1250%
s015 r200 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	1250%
s015 r200 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	1250%
s015 r200 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	1250%
	Use of external ratings	Rated exposure
s015 r200 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	1250%
	Use of external ratings	Unrated exposure where a derived rating is used
s015 r210 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	Risk weights other for CR SA
s015 r210 c030	Metric	Value adjustments and provision associated with the original exposure [mi]

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s015 r210 c030	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	Risk weights other for CR SA
s015 r210 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	Risk weights other for CR SA
s015 r210 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	Risk weights other for CR SA
s015 r210 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
	Risk weights	Risk weights other for CR SA
s015 r210 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
	Risk weights	Risk weights other for CR SA
s015 r210 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%

s015 r210 c180	Risk weights	Risk weights other for CR SA
s015 r210 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
	Risk weights	Risk weights other for CR SA
s015 r210 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	Risk weights other for CR SA
s015 r210 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	Risk weights other for CR SA
s015 r210 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	Risk weights other for CR SA
	Use of external ratings	Rated exposure
s015 r210 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	Risk weights other for CR SA
	Use of external ratings	Unrated exposure where a derived rating is used
s016 r010 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach

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s016 r010 c010	Exposure class	Equity exposures	
	Type of risk	Credit risk, counterparty credit risk and free deliveries	
s016 r010 c030	Metric	Value adjustments and provision associated with the original exposure [mi]	
	Base	Exposures	
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment	
	Approach	Standardised Approach	
	Exposure class	Equity exposures	
	Type of risk	Credit risk, counterparty credit risk and free deliveries	
s016 r010 c040	Metric	Exposure net of value adjustments and provisions [mi]	
	Base	Exposures	
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment	
	Approach	Standardised Approach	
	Exposure class	Equity exposures	
	Type of risk	Credit risk, counterparty credit risk and free deliveries	
s016 r010 c050	Metric	CRM substitution effects - Value of Guarantees [mi]	
	Base	Exposures	
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment	
	Approach	Standardised Approach	
	Exposure class	Equity exposures	
	Type of risk	Credit risk, counterparty credit risk and free deliveries	
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect	
s016 r010 c060	Metric	CRM substitution effects - Value of Credit derivatives [mi]	
	Base	Exposures	
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment	
	Approach	Standardised Approach	
	Exposure class	Equity exposures	
	Type of risk	Credit risk, counterparty credit risk and free deliveries	
	CRM Effects/Collateral	Credit derivatives - Substitution effect	
s016 r010 c070	Metric	CRM substitution effects - Value of Financial collateral: simple method [mi]	
	Base	Exposures	
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment	
	Approach	Standardised Approach	
	Exposure class	Equity exposures	
	Type of risk	Credit risk, counterparty credit risk and free deliveries	
	CRM Effects/Collateral	Financial collateral simple method	
s016 r010 c080	Metric	CRM substitution effects - Value of Other funded credit protection [mi]	
	Base	Exposures	
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment	
	Approach	Standardised Approach	
	Exposure class	Equity exposures	
	Type of risk	Credit risk, counterparty credit risk and free deliveries	
	CRM Effects/Collateral	Funded credit protection other than financial collateral with substitution effect	
s016 r010 c090	Metric	CRM substitution effects Outflows, net of value adjustments and provisions [mi]	

s016 r010 c090	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques substitution effect
s016 r010 c100	Metric	CRM substitution effects Inflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
s016 r010 c110	Metric	Exposure after CRM substitution effects pre conversion factors, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
s016 r010 c120	Metric	CRM Volatility adjustment to the exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s016 r010 c130	Metric	CRM Financial collateral: adjusted value (Cvam) [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s016 r010 c140	Metric	CRM Volatility and maturity adjustments [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s016 r010 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach

s016 r010 c150	Exposure class	Equity exposures	
	Type of risk	Credit risk, counterparty credit risk and free deliveries	
s016 r010 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]	
	Base	Exposures	
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment	
	Approach	Standardised Approach	
	Exposure class	Equity exposures	
	Type of risk	Credit risk, counterparty credit risk and free deliveries	
	Conversion factors for off-balance sheet items	0%	
s016 r010 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]	
	Base	Exposures	
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment	
	Approach	Standardised Approach	
	Exposure class	Equity exposures	
	Type of risk	Credit risk, counterparty credit risk and free deliveries	
	Conversion factors for off-balance sheet items	20%	
s016 r010 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]	
	Base	Exposures	
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment	
	Approach	Standardised Approach	
	Exposure class	Equity exposures	
	Type of risk	Credit risk, counterparty credit risk and free deliveries	
	Conversion factors for off-balance sheet items	50%	
s016 r010 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]	
	Base	Exposures	
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment	
	Approach	Standardised Approach	
	Exposure class	Equity exposures	
	Type of risk	Credit risk, counterparty credit risk and free deliveries	
	Conversion factors for off-balance sheet items	100%	
s016 r010 c200	Metric	Exposure value, net of value adjustments and provisions [mi]	
	Base	Exposures	
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment	
	Approach	Standardised Approach	
	Exposure class	Equity exposures	
	Type of risk	Credit risk, counterparty credit risk and free deliveries	
s016 r010 c220	Metric	Risk weighted exposure amount [mi]	
	Base	Exposures	
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment	
	Approach	Standardised Approach	
	Exposure class	Equity exposures	
	Type of risk	Credit risk, counterparty credit risk and free deliveries	
s016 r010 c230	Metric	Risk weighted exposure amount [mi]	

s016 r010 c230	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Use of external ratings	Rated exposure
s016 r010 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Use of external ratings	Unrated exposure where a derived rating is used
s016 r011 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
s016 r011 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
s016 r011 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
s016 r011 c050	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
s016 r011 c060	Metric	CRM substitution effects - Value of Credit derivatives [mi]

s016 r011 c060	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Credit derivatives - Substitution effect
s016 r011 c070	Metric	CRM substitution effects - Value of Financial collateral: simple method [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Financial collateral simple method
s016 r011 c080	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Funded credit protection other than financial collateral with substitution effect
s016 r011 c090	Metric	CRM substitution effects Outflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques substitution effect
s016 r011 c100	Metric	CRM substitution effects Inflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
s016 r011 c110	Metric	Exposure after CRM substitution effects pre conversion factors, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Equity exposures

| s016 r011 c110 | Counterparty sector | SME |
| | Type of risk | Credit risk, counterparty credit risk and free deliveries |

s016 r011 c120	Metric	CRM Volatility adjustment to the exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)

s016 r011 c130	Metric	CRM Financial collateral: adjusted value (Cvam) [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)

s016 r011 c140	Metric	CRM Volatility and maturity adjustments [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)

s016 r011 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries

s016 r011 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%

| s016 r011 c170 | Metric | Fully adjusted exposure value (E*), net of value adjustments and provisions [mi] |
| | Base | Exposures |

s016 r011 c170	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
s016 r011 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
s016 r011 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
s016 r011 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
s016 r011 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
s016 r012 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential

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s016 r012 c010	Type of credit protection	Secured by mortgages on immovable property

s016 r012 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	Type of credit protection	Secured by mortgages on immovable property

s016 r012 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	Type of credit protection	Secured by mortgages on immovable property

s016 r012 c050	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
	Type of credit protection	Secured by mortgages on immovable property

s016 r012 c060	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	CRM Effects/Collateral	Credit derivatives - Substitution effect
	Type of credit protection	Secured by mortgages on immovable property

s016 r012 c070	Metric	CRM substitution effects - Value of Financial collateral: simple method [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	CRM Effects/Collateral	Financial collateral simple method

s016 r012 c070	Type of credit protection	Secured by mortgages on immovable property

s016 r012 c080	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	CRM Effects/Collateral	Funded credit protection other than financial collateral with substitution effect
	Type of credit protection	Secured by mortgages on immovable property

s016 r012 c090	Metric	CRM substitution effects Outflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	CRM Effects/Collateral	CRM techniques substitution effect
	Type of credit protection	Secured by mortgages on immovable property

s016 r012 c100	Metric	CRM substitution effects Inflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	Type of credit protection	Secured by mortgages on immovable property

s016 r012 c110	Metric	Exposure after CRM substitution effects pre conversion factors, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	Type of credit protection	Secured by mortgages on immovable property

s016 r012 c120	Metric	CRM Volatility adjustment to the exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)

s016 r012 c120	Type of credit protection	Secured by mortgages on immovable property
s016 r012 c130	Metric	CRM Financial collateral: adjusted value (Cvam) [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
	Type of credit protection	Secured by mortgages on immovable property
s016 r012 c140	Metric	CRM Volatility and maturity adjustments [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
	Type of credit protection	Secured by mortgages on immovable property
s016 r012 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	Type of credit protection	Secured by mortgages on immovable property
s016 r012 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	Conversion factors for off-balance sheet items	0%
	Type of credit protection	Secured by mortgages on immovable property
s016 r012 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential

| s016 r012 c170 | Conversion factors for off-balance sheet items | 20% |
| | Type of credit protection | Secured by mortgages on immovable property |

s016 r012 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	Conversion factors for off-balance sheet items	50%
	Type of credit protection	Secured by mortgages on immovable property

s016 r012 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	Conversion factors for off-balance sheet items	100%
	Type of credit protection	Secured by mortgages on immovable property

s016 r012 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	Type of credit protection	Secured by mortgages on immovable property

s016 r012 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	Type of credit protection	Secured by mortgages on immovable property

s016 r013 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Permanent partial use

s016 r013 c020	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Counterparty	Default funds
	Partial Use	Permanent partial use
s016 r013 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Permanent partial use
s016 r013 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Permanent partial use
s016 r013 c050	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
	Partial Use	Permanent partial use
s016 r013 c060	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Credit derivatives - Substitution effect
	Partial Use	Permanent partial use
s016 r013 c070	Metric	CRM substitution effects - Value of Financial collateral: simple method [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Equity exposures

s016 r013 c070	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Financial collateral simple method
	Partial Use	Permanent partial use
s016 r013 c080	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Funded credit protection other than financial collateral with substitution effect
	Partial Use	Permanent partial use
s016 r013 c090	Metric	CRM substitution effects Outflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques substitution effect
	Partial Use	Permanent partial use
s016 r013 c100	Metric	CRM substitution effects Inflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Permanent partial use
s016 r013 c110	Metric	Exposure after CRM substitution effects pre conversion factors, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Permanent partial use
s016 r013 c120	Metric	CRM Volatility adjustment to the exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
	Partial Use	Permanent partial use
s016 r013 c130	Metric	CRM Financial collateral: adjusted value (Cvam) [mi]
	Base	Exposures

COREP

s016 r013 c130

Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Standardised Approach
Exposure class	Equity exposures
Type of risk	Credit risk, counterparty credit risk and free deliveries
CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
Partial Use	Permanent partial use

s016 r013 c140

Metric	CRM Volatility and maturity adjustments [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Standardised Approach
Exposure class	Equity exposures
Type of risk	Credit risk, counterparty credit risk and free deliveries
CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
Partial Use	Permanent partial use

s016 r013 c150

Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Standardised Approach
Exposure class	Equity exposures
Type of risk	Credit risk, counterparty credit risk and free deliveries
Partial Use	Permanent partial use

s016 r013 c160

Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Standardised Approach
Exposure class	Equity exposures
Type of risk	Credit risk, counterparty credit risk and free deliveries
Conversion factors for off-balance sheet items	0%
Partial Use	Permanent partial use

s016 r013 c170

Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Standardised Approach
Exposure class	Equity exposures
Type of risk	Credit risk, counterparty credit risk and free deliveries
Conversion factors for off-balance sheet items	20%
Partial Use	Permanent partial use

s016 r013 c180

Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Standardised Approach
Exposure class	Equity exposures
Type of risk	Credit risk, counterparty credit risk and free deliveries

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s016 r013 c180	Conversion factors for off-balance sheet items	50%
	Partial Use	Permanent partial use
s016 r013 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
	Partial Use	Permanent partial use
s016 r013 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Permanent partial use
s016 r013 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Permanent partial use
s016 r013 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Permanent partial use
	Use of external ratings	Rated exposure
s016 r013 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Permanent partial use
	Use of external ratings	Unrated exposure where a derived rating is used
s016 r014 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment

s016 r014 c010	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Temporally partial use
s016 r014 c020	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Counterparty	Default funds
	Partial Use	Temporally partial use
s016 r014 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Temporally partial use
s016 r014 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Temporally partial use
s016 r014 c050	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
	Partial Use	Temporally partial use
s016 r014 c060	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Credit derivatives - Substitution effect
	Partial Use	Temporally partial use
s016 r014 c070	Metric	CRM substitution effects - Value of Financial collateral: simple method [mi]

s016 r014 c070	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Financial collateral simple method
	Partial Use	Temporally partial use
s016 r014 c080	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Funded credit protection other than financial collateral with substitution effect
	Partial Use	Temporally partial use
s016 r014 c090	Metric	CRM substitution effects Outflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques substitution effect
	Partial Use	Temporally partial use
s016 r014 c100	Metric	CRM substitution effects Inflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Temporally partial use
s016 r014 c110	Metric	Exposure after CRM substitution effects pre conversion factors, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Temporally partial use
s016 r014 c120	Metric	CRM Volatility adjustment to the exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries

| s016 r014 c120 | CRM Effects/Collateral | CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA) |
| | Partial Use | Temporally partial use |

s016 r014 c130	Metric	CRM Financial collateral: adjusted value (Cvam) [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
	Partial Use	Temporally partial use

s016 r014 c140	Metric	CRM Volatility and maturity adjustments [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
	Partial Use	Temporally partial use

s016 r014 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Temporally partial use

s016 r014 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
	Partial Use	Temporally partial use

s016 r014 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
	Partial Use	Temporally partial use

| s016 r014 c180 | Metric | Fully adjusted exposure value (E*), net of value adjustments and provisions [mi] |
| | Base | Exposures |

s016 r014 c180	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
	Partial Use	Temporally partial use
s016 r014 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
	Partial Use	Temporally partial use
s016 r014 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Temporally partial use
s016 r014 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Temporally partial use
s016 r014 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Temporally partial use
	Use of external ratings	Rated exposure
s016 r014 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Temporally partial use

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s016 r014 c240	Use of external ratings	Unrated exposure where a derived rating is used
s016 r020 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Credit risk and free deliveries
s016 r020 c020	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Credit risk and free deliveries
	Counterparty	Default funds
s016 r020 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Credit risk and free deliveries
s016 r020 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Credit risk and free deliveries
s016 r020 c050	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Credit risk and free deliveries
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
s016 r020 c060	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Credit risk and free deliveries
	CRM Effects/Collateral	Credit derivatives - Substitution effect
s016 r020 c070	Metric	CRM substitution effects - Value of Financial collateral: simple method [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment

s016 r020 c070	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Credit risk and free deliveries
	CRM Effects/Collateral	Financial collateral simple method
s016 r020 c080	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Credit risk and free deliveries
	CRM Effects/Collateral	Funded credit protection other than financial collateral with substitution effect
s016 r020 c090	Metric	CRM substitution effects Outflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques substitution effect
s016 r020 c100	Metric	CRM substitution effects Inflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Credit risk and free deliveries
s016 r020 c110	Metric	Exposure after CRM substitution effects pre conversion factors, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Credit risk and free deliveries
s016 r020 c120	Metric	CRM Volatility adjustment to the exposure [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s016 r020 c130	Metric	CRM Financial collateral: adjusted value (Cvam) [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Credit risk and free deliveries

s016 r020 c130	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s016 r020 c140	Metric	CRM Volatility and maturity adjustments [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s016 r020 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Credit risk and free deliveries
s016 r020 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Credit risk and free deliveries
s016 r020 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Credit risk and free deliveries
s016 r030 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Credit risk
s016 r030 c020	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Credit risk
	Counterparty	Default funds
s016 r030 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach

s016 r030 c030	Exposure class	Equity exposures
	Type of risk	Credit risk

s016 r030 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Credit risk

s016 r030 c050	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Credit risk
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect

s016 r030 c060	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Credit risk
	CRM Effects/Collateral	Credit derivatives - Substitution effect

s016 r030 c070	Metric	CRM substitution effects - Value of Financial collateral: simple method [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Credit risk
	CRM Effects/Collateral	Financial collateral simple method

s016 r030 c080	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Credit risk
	CRM Effects/Collateral	Funded credit protection other than financial collateral with substitution effect

s016 r030 c090	Metric	CRM substitution effects Outflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Credit risk
	CRM Effects/Collateral	CRM techniques substitution effect

s016 r030 c100	Metric	CRM substitution effects Inflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Credit risk
s016 r030 c110	Metric	Exposure after CRM substitution effects pre conversion factors, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Credit risk
s016 r030 c120	Metric	CRM Volatility adjustment to the exposure [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Credit risk
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s016 r030 c130	Metric	CRM Financial collateral: adjusted value (Cvam) [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Credit risk
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s016 r030 c140	Metric	CRM Volatility and maturity adjustments [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Credit risk
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s016 r030 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Credit risk
s016 r030 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach

s016 r030 c160		
	Exposure class	Equity exposures
	Type of risk	Credit risk
	Conversion factors for off-balance sheet items	0%

s016 r030 c170		
	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Credit risk
	Conversion factors for off-balance sheet items	20%

s016 r030 c180		
	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Credit risk
	Conversion factors for off-balance sheet items	50%

s016 r030 c190		
	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Credit risk
	Conversion factors for off-balance sheet items	100%

s016 r030 c200		
	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Credit risk

s016 r030 c220		
	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Credit risk

s016 r040 c010		
	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Counterparty credit risk

s016 r040 c030		
	Metric	Value adjustments and provision associated with the original exposure [mi]

s016 r040 c030	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Counterparty credit risk
s016 r040 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Counterparty credit risk
s016 r040 c050	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
s016 r040 c060	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Credit derivatives - Substitution effect
s016 r040 c070	Metric	CRM substitution effects - Value of Financial collateral: simple method [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Financial collateral simple method
s016 r040 c080	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Funded credit protection other than financial collateral with substitution effect
s016 r040 c090	Metric	CRM substitution effects Outflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach

s016 r040 c090	Exposure class	Equity exposures
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	CRM techniques substitution effect
s016 r040 c100	Metric	CRM substitution effects Inflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Counterparty credit risk
s016 r040 c110	Metric	Exposure after CRM substitution effects pre conversion factors, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Counterparty credit risk
s016 r040 c120	Metric	CRM Volatility adjustment to the exposure [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s016 r040 c130	Metric	CRM Financial collateral: adjusted value (Cvam) [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s016 r040 c140	Metric	CRM Volatility and maturity adjustments [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s016 r040 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Counterparty credit risk
s016 r040 c200	Metric	Exposure value, net of value adjustments and provisions [mi]

s016 r040 c200	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Counterparty credit risk
s016 r040 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Counterparty credit risk
s016 r050 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting - Centrally cleared through a compliant CCP
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Counterparty credit risk
s016 r050 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting - Centrally cleared through a compliant CCP
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Counterparty credit risk
s016 r060 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Counterparty credit risk
s016 r060 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Counterparty credit risk
s016 r060 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Counterparty credit risk
s016 r060 c050	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures

s016 r060 c050	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
s016 r060 c060	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Credit derivatives - Substitution effect
s016 r060 c070	Metric	CRM substitution effects - Value of Financial collateral: simple method [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Financial collateral simple method
s016 r060 c080	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Funded credit protection other than financial collateral with substitution effect
s016 r060 c090	Metric	CRM substitution effects Outflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	CRM techniques substitution effect
s016 r060 c100	Metric	CRM substitution effects Inflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Counterparty credit risk
s016 r060 c110	Metric	Exposure after CRM substitution effects pre conversion factors, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach

s016 r060 c110	Exposure class	Equity exposures
	Type of risk	Counterparty credit risk
s016 r060 c120	Metric	CRM Volatility adjustment to the exposure [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s016 r060 c130	Metric	CRM Financial collateral: adjusted value (Cvam) [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s016 r060 c140	Metric	CRM Volatility and maturity adjustments [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s016 r060 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Counterparty credit risk
s016 r060 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Counterparty credit risk
s016 r060 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Counterparty credit risk
s016 r060 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures

s016 r060 c230	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Counterparty credit risk
	Use of external ratings	Rated exposure
s016 r060 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Counterparty credit risk
	Use of external ratings	Unrated exposure where a derived rating is used
s016 r070 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Derivatives excluding Contractual Cross Product Netting - Centrally cleared through a compliant CCP
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Counterparty credit risk
s016 r070 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Derivatives excluding Contractual Cross Product Netting - Centrally cleared through a compliant CCP
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Counterparty credit risk
s016 r070 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Derivatives excluding Contractual Cross Product Netting - Centrally cleared through a compliant CCP
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Counterparty credit risk
s016 r080 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Counterparty credit risk
s016 r080 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Counterparty credit risk
s016 r080 c040	Metric	Exposure net of value adjustments and provisions [mi]

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s016 r080 c040	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Counterparty credit risk
s016 r080 c050	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
s016 r080 c060	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Credit derivatives - Substitution effect
s016 r080 c070	Metric	CRM substitution effects - Value of Financial collateral: simple method [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Financial collateral simple method
s016 r080 c080	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Funded credit protection other than financial collateral with substitution effect
s016 r080 c090	Metric	CRM substitution effects Outflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	CRM techniques substitution effect
s016 r080 c100	Metric	CRM substitution effects Inflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting

s016 r080 c100	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Counterparty credit risk
s016 r080 c110	Metric	Exposure after CRM substitution effects pre conversion factors, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Counterparty credit risk
s016 r080 c120	Metric	CRM Volatility adjustment to the exposure [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s016 r080 c130	Metric	CRM Financial collateral: adjusted value (Cvam) [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s016 r080 c140	Metric	CRM Volatility and maturity adjustments [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s016 r080 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Counterparty credit risk
s016 r080 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Counterparty credit risk
s016 r080 c220	Metric	Risk weighted exposure amount [mi]

s016 r080 c220	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Counterparty credit risk
s016 r080 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Counterparty credit risk
	Use of external ratings	Rated exposure
s016 r080 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Counterparty credit risk
	Use of external ratings	Unrated exposure where a derived rating is used
s016 r090 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	0%
s016 r090 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	0%
s016 r090 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	0%
s016 r090 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment

s016 r090 c150	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	0%
s016 r090 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
	Risk weights	0%
s016 r090 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
	Risk weights	0%
s016 r090 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
	Risk weights	0%
s016 r090 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
	Risk weights	0%
s016 r090 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	0%

s016 r090 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	0%
s016 r090 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	0%
	Use of external ratings	Rated exposure
s016 r090 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	0%
	Use of external ratings	Unrated exposure where a derived rating is used
s016 r100 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	2%
s016 r100 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	2%
s016 r100 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries

s016 r100 c040	Risk weights	2%
s016 r100 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	2%
s016 r100 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
	Risk weights	2%
s016 r100 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
	Risk weights	2%
s016 r100 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
	Risk weights	2%
s016 r100 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
	Risk weights	2%
s016 r100 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment

s016 r100 c200	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	2%
s016 r100 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	2%
s016 r100 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	2%
	Use of external ratings	Rated exposure
s016 r100 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	2%
	Use of external ratings	Unrated exposure where a derived rating is used
s016 r110 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	10%
s016 r110 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	10%
s016 r110 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures

s016 r110 c040	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	10%
s016 r110 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	10%
s016 r110 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
	Risk weights	10%
s016 r110 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
	Risk weights	10%
s016 r110 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
	Risk weights	10%
s016 r110 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%

s016 r110 c190	Risk weights	10%
s016 r110 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	10%
s016 r110 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	10%
s016 r110 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	10%
	Use of external ratings	Rated exposure
s016 r110 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	10%
	Use of external ratings	Unrated exposure where a derived rating is used
s016 r120 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	20%
s016 r120 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Equity exposures

s016 r120 c030	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	20%
s016 r120 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	20%
s016 r120 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	20%
s016 r120 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
	Risk weights	20%
s016 r120 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
	Risk weights	20%
s016 r120 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
	Risk weights	20%
s016 r120 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment

s016 r120 c190	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
	Risk weights	20%
s016 r120 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	20%
s016 r120 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	20%
s016 r120 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	20%
	Use of external ratings	Rated exposure
s016 r120 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	20%
	Use of external ratings	Unrated exposure where a derived rating is used
s016 r130 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	35%
s016 r130 c030	Metric	Value adjustments and provision associated with the original exposure [mi]

s016 r130 c030	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	35%
s016 r130 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	35%
s016 r130 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	35%
s016 r130 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
	Risk weights	35%
s016 r130 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
	Risk weights	35%
s016 r130 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%

s016 r130 c180	Risk weights	35%

s016 r130 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
	Risk weights	35%

s016 r130 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	35%

s016 r130 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	35%

s016 r130 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	35%
	Use of external ratings	Rated exposure

s016 r130 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	35%
	Use of external ratings	Unrated exposure where a derived rating is used

s016 r140 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach

s016 r140 c010	Exposure class	Equity exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	50%
s016 r140 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	50%
s016 r140 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	50%
s016 r140 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	50%
s016 r140 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
	Risk weights	50%
s016 r140 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
	Risk weights	50%
s016 r140 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment

s016 r140 c180	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
	Risk weights	50%
s016 r140 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
	Risk weights	50%
s016 r140 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	50%
s016 r140 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	50%
s016 r140 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	50%
	Use of external ratings	Rated exposure
s016 r140 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	50%
	Use of external ratings	Unrated exposure where a derived rating is used

s016 r150 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	70%
s016 r150 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
	Risk weights	70%
s016 r150 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
	Risk weights	70%
s016 r150 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
	Risk weights	70%
s016 r150 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
	Risk weights	70%
s016 r150 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach

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s016 r150 c200	Exposure class	Equity exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	70%
s016 r150 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	70%
s016 r150 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	70%
	Use of external ratings	Rated exposure
s016 r150 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	70%
	Use of external ratings	Unrated exposure where a derived rating is used
s016 r160 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	75%
s016 r160 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	75%
s016 r160 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment

s016 r160 c040	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	75%

s016 r160 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	75%

s016 r160 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
	Risk weights	75%

s016 r160 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
	Risk weights	75%

s016 r160 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
	Risk weights	75%

s016 r160 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
	Risk weights	75%

s016 r160 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	75%
s016 r160 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	75%
s016 r160 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	75%
	Use of external ratings	Rated exposure
s016 r160 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	75%
	Use of external ratings	Unrated exposure where a derived rating is used
s016 r170 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	100%
s016 r170 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries

s016 r170 c030	Risk weights	100%

s016 r170 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	100%

s016 r170 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	100%

s016 r170 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
	Risk weights	100%

s016 r170 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
	Risk weights	100%

s016 r170 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
	Risk weights	100%

s016 r170 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach

s016 r170 c190	Exposure class	Equity exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
	Risk weights	100%
s016 r170 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	100%
s016 r170 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	100%
s016 r170 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	100%
	Use of external ratings	Rated exposure
s016 r170 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	100%
	Use of external ratings	Unrated exposure where a derived rating is used
s016 r180 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	150%
s016 r180 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures

s016 r180 c030	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	150%
s016 r180 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	150%
s016 r180 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	150%
s016 r180 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
	Risk weights	150%
s016 r180 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
	Risk weights	150%
s016 r180 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
	Risk weights	150%

s016 r180 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
	Risk weights	150%
s016 r180 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	150%
s016 r180 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	150%
s016 r180 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	150%
	Use of external ratings	Rated exposure
s016 r180 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	150%
	Use of external ratings	Unrated exposure where a derived rating is used
s016 r190 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Equity exposures

s016 r190 c010	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	250%

s016 r190 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	250%

s016 r190 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	250%

s016 r190 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	250%

s016 r190 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
	Risk weights	250%

s016 r190 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
	Risk weights	250%

s016 r190 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach

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s016 r190 c180	Exposure class	Equity exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
	Risk weights	250%
s016 r190 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
	Risk weights	250%
s016 r190 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	250%
s016 r190 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	250%
s016 r190 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	250%
	Use of external ratings	Rated exposure
s016 r190 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	250%
	Use of external ratings	Unrated exposure where a derived rating is used
s016 r200 c010	Metric	Original exposure pre conversion factors [mi]

s016 r200 c010	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	1250%
s016 r200 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	1250%
s016 r200 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	1250%
s016 r200 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	1250%
s016 r200 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
	Risk weights	1250%
s016 r200 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
	Risk weights	1250%

s016 r200 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
	Risk weights	1250%
s016 r200 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
	Risk weights	1250%
s016 r200 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	1250%
s016 r200 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	1250%
s016 r200 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	1250%
	Use of external ratings	Rated exposure
s016 r200 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Equity exposures

s016 r200 c240	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	1250%
	Use of external ratings	Unrated exposure where a derived rating is used

s016 r210 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	Risk weights other for CR SA

s016 r210 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	Risk weights other for CR SA

s016 r210 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	Risk weights other for CR SA

s016 r210 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	Risk weights other for CR SA

s016 r210 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
	Risk weights	Risk weights other for CR SA

s016 r210 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach

s016 r210 c170	Exposure class	Equity exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
	Risk weights	Risk weights other for CR SA
s016 r210 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
	Risk weights	Risk weights other for CR SA
s016 r210 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
	Risk weights	Risk weights other for CR SA
s016 r210 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	Risk weights other for CR SA
s016 r210 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	Risk weights other for CR SA
s016 r210 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	Risk weights other for CR SA
	Use of external ratings	Rated exposure
s016 r210 c240	Metric	Risk weighted exposure amount [mi]

s016 r210 c240	Base		Exposures
	Main category		Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach		Standardised Approach
	Exposure class		Equity exposures
	Type of risk		Credit risk, counterparty credit risk and free deliveries
	Risk weights		Risk weights other for CR SA
	Use of external ratings		Unrated exposure where a derived rating is used
s017 r010 c010	Metric		Original exposure pre conversion factors [mi]
	Base		Exposures
	Main category		Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach		Standardised Approach
	Exposure class		Other items
	Type of risk		Credit risk, counterparty credit risk and free deliveries
s017 r010 c030	Metric		Value adjustments and provision associated with the original exposure [mi]
	Base		Exposures
	Main category		Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach		Standardised Approach
	Exposure class		Other items
	Type of risk		Credit risk, counterparty credit risk and free deliveries
s017 r010 c040	Metric		Exposure net of value adjustments and provisions [mi]
	Base		Exposures
	Main category		Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach		Standardised Approach
	Exposure class		Other items
	Type of risk		Credit risk, counterparty credit risk and free deliveries
s017 r010 c050	Metric		CRM substitution effects - Value of Guarantees [mi]
	Base		Exposures
	Main category		Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach		Standardised Approach
	Exposure class		Other items
	Type of risk		Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral		Guarantees other than credit derivatives - Substitution effect
s017 r010 c060	Metric		CRM substitution effects - Value of Credit derivatives [mi]
	Base		Exposures
	Main category		Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach		Standardised Approach
	Exposure class		Other items
	Type of risk		Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral		Credit derivatives - Substitution effect
s017 r010 c070	Metric		CRM substitution effects - Value of Financial collateral: simple method [mi]
	Base		Exposures
	Main category		Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach		Standardised Approach

s017 r010 c070	Exposure class	Other items
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Financial collateral simple method

s017 r010 c080	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Funded credit protection other than financial collateral with substitution effect

s017 r010 c090	Metric	CRM substitution effects Outflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques substitution effect

s017 r010 c100	Metric	CRM substitution effects Inflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Credit risk, counterparty credit risk and free deliveries

s017 r010 c110	Metric	Exposure after CRM substitution effects pre conversion factors, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Credit risk, counterparty credit risk and free deliveries

s017 r010 c120	Metric	CRM Volatility adjustment to the exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)

s017 r010 c130	Metric	CRM Financial collateral: adjusted value (Cvam) [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)

s017 r010 c140	Metric	CRM Volatility and maturity adjustments [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s017 r010 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Credit risk, counterparty credit risk and free deliveries
s017 r010 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
s017 r010 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
s017 r010 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
s017 r010 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
s017 r010 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures

s017 r010 c200	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Credit risk, counterparty credit risk and free deliveries
s017 r010 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Credit risk, counterparty credit risk and free deliveries
s017 r010 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Use of external ratings	Rated exposure
s017 r010 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Use of external ratings	Unrated exposure where a derived rating is used
s017 r011 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Other items
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
s017 r011 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Other items
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
s017 r011 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Other items

s017 r011 c040	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
s017 r011 c050	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Other items
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
s017 r011 c060	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Other items
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Credit derivatives - Substitution effect
s017 r011 c070	Metric	CRM substitution effects - Value of Financial collateral: simple method [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Other items
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Financial collateral simple method
s017 r011 c080	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Other items
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Funded credit protection other than financial collateral with substitution effect
s017 r011 c090	Metric	CRM substitution effects Outflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Other items
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques substitution effect
s017 r011 c100	Metric	CRM substitution effects Inflows, net of value adjustments and provisions [mi]

s017 r011 c100	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Other items
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
s017 r011 c110	Metric	Exposure after CRM substitution effects pre conversion factors, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Other items
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
s017 r011 c120	Metric	CRM Volatility adjustment to the exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Other items
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s017 r011 c130	Metric	CRM Financial collateral: adjusted value (Cvam) [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Other items
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s017 r011 c140	Metric	CRM Volatility and maturity adjustments [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Other items
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s017 r011 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Other items
	Counterparty sector	SME

s017 r011 c150	Type of risk	Credit risk, counterparty credit risk and free deliveries
s017 r011 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Other items
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
s017 r011 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Other items
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
s017 r011 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Other items
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
s017 r011 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Other items
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
s017 r011 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Other items
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
s017 r011 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment

s017 r011 c220	Approach	Standardised Approach
	Exposure class	Other items
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries

s017 r012 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	Type of credit protection	Secured by mortgages on immovable property

s017 r012 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	Type of credit protection	Secured by mortgages on immovable property

s017 r012 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	Type of credit protection	Secured by mortgages on immovable property

s017 r012 c050	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
	Type of credit protection	Secured by mortgages on immovable property

s017 r012 c060	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Credit risk

s017 r012 c060	Collateral/Guarantee	Real estate. Residential
	CRM Effects/Collateral	Credit derivatives - Substitution effect
	Type of credit protection	Secured by mortgages on immovable property
s017 r012 c070	Metric	CRM substitution effects - Value of Financial collateral: simple method [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	CRM Effects/Collateral	Financial collateral simple method
	Type of credit protection	Secured by mortgages on immovable property
s017 r012 c080	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	CRM Effects/Collateral	Funded credit protection other than financial collateral with substitution effect
	Type of credit protection	Secured by mortgages on immovable property
s017 r012 c090	Metric	CRM substitution effects Outflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	CRM Effects/Collateral	CRM techniques substitution effect
	Type of credit protection	Secured by mortgages on immovable property
s017 r012 c100	Metric	CRM substitution effects Inflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	CRM Effects/Collateral	CRM techniques substitution effect
	Type of credit protection	Secured by mortgages on immovable property
s017 r012 c110	Metric	Exposure after CRM substitution effects pre conversion factors, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Other items

s017 r012 c110	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	Type of credit protection	Secured by mortgages on immovable property
s017 r012 c120	Metric	CRM Volatility adjustment to the exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
	Type of credit protection	Secured by mortgages on immovable property
s017 r012 c130	Metric	CRM Financial collateral: adjusted value (Cvam) [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
	Type of credit protection	Secured by mortgages on immovable property
s017 r012 c140	Metric	CRM Volatility and maturity adjustments [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
	Type of credit protection	Secured by mortgages on immovable property
s017 r012 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	Type of credit protection	Secured by mortgages on immovable property
s017 r012 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Other items

s017 r012 c160	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	Conversion factors for off-balance sheet items	0%
	Type of credit protection	Secured by mortgages on immovable property
s017 r012 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	Conversion factors for off-balance sheet items	20%
	Type of credit protection	Secured by mortgages on immovable property
s017 r012 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	Conversion factors for off-balance sheet items	50%
	Type of credit protection	Secured by mortgages on immovable property
s017 r012 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	Conversion factors for off-balance sheet items	100%
	Type of credit protection	Secured by mortgages on immovable property
s017 r012 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	Type of credit protection	Secured by mortgages on immovable property
s017 r012 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach

s017 r012 c220	Exposure class	Other items
	Type of risk	Credit risk
	Collateral/Guarantee	Real estate. Residential
	Type of credit protection	Secured by mortgages on immovable property
s017 r013 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Permanent partial use
s017 r013 c020	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Counterparty	Default funds
	Partial Use	Permanent partial use
s017 r013 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Permanent partial use
s017 r013 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Permanent partial use
s017 r013 c050	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
	Partial Use	Permanent partial use
s017 r013 c060	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures

s017 r013 c060	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Credit derivatives - Substitution effect
	Partial Use	Permanent partial use
s017 r013 c070	Metric	CRM substitution effects - Value of Financial collateral: simple method [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Financial collateral simple method
	Partial Use	Permanent partial use
s017 r013 c080	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Funded credit protection other than financial collateral with substitution effect
	Partial Use	Permanent partial use
s017 r013 c090	Metric	CRM substitution effects Outflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques substitution effect
	Partial Use	Permanent partial use
s017 r013 c100	Metric	CRM substitution effects Inflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Permanent partial use
s017 r013 c110	Metric	Exposure after CRM substitution effects pre conversion factors, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Credit risk, counterparty credit risk and free deliveries

s017 r013 c110	Partial Use	Permanent partial use

s017 r013 c120	Metric	CRM Volatility adjustment to the exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
	Partial Use	Permanent partial use

s017 r013 c130	Metric	CRM Financial collateral: adjusted value (Cvam) [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
	Partial Use	Permanent partial use

s017 r013 c140	Metric	CRM Volatility and maturity adjustments [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
	Partial Use	Permanent partial use

s017 r013 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Permanent partial use

s017 r013 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
	Partial Use	Permanent partial use

s017 r013 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment

s017 r013 c170	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
	Partial Use	Permanent partial use
s017 r013 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
	Partial Use	Permanent partial use
s017 r013 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
	Partial Use	Permanent partial use
s017 r013 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Permanent partial use
s017 r013 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Permanent partial use
s017 r013 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Permanent partial use
	Use of external ratings	Rated exposure

s017 r013 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Permanent partial use
	Use of external ratings	Unrated exposure where a derived rating is used
s017 r014 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Temporally partial use
s017 r014 c020	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Counterparty	Default funds
	Partial Use	Temporally partial use
s017 r014 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Temporally partial use
s017 r014 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Temporally partial use
s017 r014 c050	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Credit risk, counterparty credit risk and free deliveries

s017 r014 c050	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
	Partial Use	Temporally partial use
s017 r014 c060	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Credit derivatives - Substitution effect
	Partial Use	Temporally partial use
s017 r014 c070	Metric	CRM substitution effects - Value of Financial collateral: simple method [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Financial collateral simple method
	Partial Use	Temporally partial use
s017 r014 c080	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Funded credit protection other than financial collateral with substitution effect
	Partial Use	Temporally partial use
s017 r014 c090	Metric	CRM substitution effects Outflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques substitution effect
	Partial Use	Temporally partial use
s017 r014 c100	Metric	CRM substitution effects Inflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Temporally partial use
s017 r014 c110	Metric	Exposure after CRM substitution effects pre conversion factors, net of value adjustments and provisions [mi]
	Base	Exposures

s017 r014 c110	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Temporally partial use
s017 r014 c120	Metric	CRM Volatility adjustment to the exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
	Partial Use	Temporally partial use
s017 r014 c130	Metric	CRM Financial collateral: adjusted value (Cvam) [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
	Partial Use	Temporally partial use
s017 r014 c140	Metric	CRM Volatility and maturity adjustments [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
	Partial Use	Temporally partial use
s017 r014 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Temporally partial use
s017 r014 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%

s017 r014 c160	Partial Use	Temporally partial use

s017 r014 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
	Partial Use	Temporally partial use

s017 r014 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
	Partial Use	Temporally partial use

s017 r014 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
	Partial Use	Temporally partial use

s017 r014 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Temporally partial use

s017 r014 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Temporally partial use

s017 r014 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach

s017 r014 c230	Exposure class	Other items
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Temporally partial use
	Use of external ratings	Rated exposure

s017 r014 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Partial Use	Temporally partial use
	Use of external ratings	Unrated exposure where a derived rating is used

s017 r020 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Credit risk and free deliveries

s017 r020 c020	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Credit risk and free deliveries
	Counterparty	Default funds

s017 r020 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Credit risk and free deliveries

s017 r020 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Credit risk and free deliveries

s017 r020 c050	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Credit risk and free deliveries

s017 r020 c050	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
s017 r020 c060	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Credit risk and free deliveries
	CRM Effects/Collateral	Credit derivatives - Substitution effect
s017 r020 c070	Metric	CRM substitution effects - Value of Financial collateral: simple method [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Credit risk and free deliveries
	CRM Effects/Collateral	Financial collateral simple method
s017 r020 c080	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Credit risk and free deliveries
	CRM Effects/Collateral	Funded credit protection other than financial collateral with substitution effect
s017 r020 c090	Metric	CRM substitution effects Outflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques substitution effect
s017 r020 c100	Metric	CRM substitution effects Inflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Credit risk and free deliveries
s017 r020 c110	Metric	Exposure after CRM substitution effects pre conversion factors, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Credit risk and free deliveries
s017 r020 c120	Metric	CRM Volatility adjustment to the exposure [mi]
	Base	Exposures

s017 r020 c120	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s017 r020 c130	Metric	CRM Financial collateral: adjusted value (Cvam) [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s017 r020 c140	Metric	CRM Volatility and maturity adjustments [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s017 r020 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Credit risk and free deliveries
s017 r020 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Credit risk and free deliveries
s017 r020 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Credit risk and free deliveries
s017 r030 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Credit risk

s017 r030 c020	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Credit risk
	Counterparty	Default funds
s017 r030 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Credit risk
s017 r030 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Credit risk
s017 r030 c050	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Credit risk
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
s017 r030 c060	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Credit risk
	CRM Effects/Collateral	Credit derivatives - Substitution effect
s017 r030 c070	Metric	CRM substitution effects - Value of Financial collateral: simple method [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Credit risk
	CRM Effects/Collateral	Financial collateral simple method
s017 r030 c080	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment

s017 r030 c080	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Credit risk
	CRM Effects/Collateral	Funded credit protection other than financial collateral with substitution effect
s017 r030 c090	Metric	CRM substitution effects Outflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Credit risk
	CRM Effects/Collateral	CRM techniques substitution effect
s017 r030 c100	Metric	CRM substitution effects Inflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Credit risk
s017 r030 c110	Metric	Exposure after CRM substitution effects pre conversion factors, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Credit risk
s017 r030 c120	Metric	CRM Volatility adjustment to the exposure [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Credit risk
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s017 r030 c130	Metric	CRM Financial collateral: adjusted value (Cvam) [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Credit risk
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s017 r030 c140	Metric	CRM Volatility and maturity adjustments [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Credit risk

s017 r030 c140	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s017 r030 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Credit risk
s017 r030 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Credit risk
	Conversion factors for off-balance sheet items	0%
s017 r030 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Credit risk
	Conversion factors for off-balance sheet items	20%
s017 r030 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Credit risk
	Conversion factors for off-balance sheet items	50%
s017 r030 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Credit risk
	Conversion factors for off-balance sheet items	100%
s017 r030 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Credit risk
s017 r030 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures

s017 r030 c220	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Credit risk
s017 r040 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Counterparty credit risk
s017 r040 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Counterparty credit risk
s017 r040 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Counterparty credit risk
s017 r040 c050	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
s017 r040 c060	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Credit derivatives - Substitution effect
s017 r040 c070	Metric	CRM substitution effects - Value of Financial collateral: simple method [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Financial collateral simple method

s017 r040 c080	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Funded credit protection other than financial collateral with substitution effect
s017 r040 c090	Metric	CRM substitution effects Outflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	CRM techniques substitution effect
s017 r040 c100	Metric	CRM substitution effects Inflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Counterparty credit risk
s017 r040 c110	Metric	Exposure after CRM substitution effects pre conversion factors, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Counterparty credit risk
s017 r040 c120	Metric	CRM Volatility adjustment to the exposure [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s017 r040 c130	Metric	CRM Financial collateral: adjusted value (Cvam) [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s017 r040 c140	Metric	CRM Volatility and maturity adjustments [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting

s017 r040 c140	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s017 r040 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Counterparty credit risk
s017 r040 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Counterparty credit risk
s017 r040 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Counterparty credit risk
s017 r050 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting - Centrally cleared through a compliant CCP
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Counterparty credit risk
s017 r050 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting - Centrally cleared through a compliant CCP
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Counterparty credit risk
s017 r060 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Counterparty credit risk
s017 r060 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting

s017 r060 c030	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Counterparty credit risk

s017 r060 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Counterparty credit risk

s017 r060 c050	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect

s017 r060 c060	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Credit derivatives - Substitution effect

s017 r060 c070	Metric	CRM substitution effects - Value of Financial collateral: simple method [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Financial collateral simple method

s017 r060 c080	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Funded credit protection other than financial collateral with substitution effect

s017 r060 c090	Metric	CRM substitution effects Outflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Counterparty credit risk

s017 r060 c090	CRM Effects/Collateral	CRM techniques substitution effect
s017 r060 c100	Metric	CRM substitution effects Inflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Counterparty credit risk
s017 r060 c110	Metric	Exposure after CRM substitution effects pre conversion factors, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Counterparty credit risk
s017 r060 c120	Metric	CRM Volatility adjustment to the exposure [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s017 r060 c130	Metric	CRM Financial collateral: adjusted value (Cvam) [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s017 r060 c140	Metric	CRM Volatility and maturity adjustments [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s017 r060 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Counterparty credit risk
s017 r060 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting

s017 r060 c200	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Counterparty credit risk
s017 r060 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Counterparty credit risk
s017 r060 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Counterparty credit risk
	Use of external ratings	Rated exposure
s017 r060 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Counterparty credit risk
	Use of external ratings	Unrated exposure where a derived rating is used
s017 r070 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Derivatives excluding Contractual Cross Product Netting - Centrally cleared through a compliant CCP
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Counterparty credit risk
s017 r070 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Derivatives excluding Contractual Cross Product Netting - Centrally cleared through a compliant CCP
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Counterparty credit risk
s017 r070 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Derivatives excluding Contractual Cross Product Netting - Centrally cleared through a compliant CCP
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Counterparty credit risk
s017 r080 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures

s017 r080 c010	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Counterparty credit risk
s017 r080 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Counterparty credit risk
s017 r080 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Counterparty credit risk
s017 r080 c050	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
s017 r080 c060	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Credit derivatives - Substitution effect
s017 r080 c070	Metric	CRM substitution effects - Value of Financial collateral: simple method [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Financial collateral simple method
s017 r080 c080	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Counterparty credit risk

s017 r080 c080	CRM Effects/Collateral		Funded credit protection other than financial collateral with substitution effect
s017 r080 c090	Metric		CRM substitution effects Outflows, net of value adjustments and provisions [mi]
	Base		Exposures
	Main category		Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach		Standardised Approach
	Exposure class		Other items
	Type of risk		Counterparty credit risk
	CRM Effects/Collateral		CRM techniques substitution effect
s017 r080 c100	Metric		CRM substitution effects Inflows, net of value adjustments and provisions [mi]
	Base		Exposures
	Main category		Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach		Standardised Approach
	Exposure class		Other items
	Type of risk		Counterparty credit risk
s017 r080 c110	Metric		Exposure after CRM substitution effects pre conversion factors, net of value adjustments and provisions [mi]
	Base		Exposures
	Main category		Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach		Standardised Approach
	Exposure class		Other items
	Type of risk		Counterparty credit risk
s017 r080 c120	Metric		CRM Volatility adjustment to the exposure [mi]
	Base		Exposures
	Main category		Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach		Standardised Approach
	Exposure class		Other items
	Type of risk		Counterparty credit risk
	CRM Effects/Collateral		CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s017 r080 c130	Metric		CRM Financial collateral: adjusted value (Cvam) [mi]
	Base		Exposures
	Main category		Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach		Standardised Approach
	Exposure class		Other items
	Type of risk		Counterparty credit risk
	CRM Effects/Collateral		CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s017 r080 c140	Metric		CRM Volatility and maturity adjustments [mi]
	Base		Exposures
	Main category		Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach		Standardised Approach
	Exposure class		Other items
	Type of risk		Counterparty credit risk
	CRM Effects/Collateral		CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
s017 r080 c150	Metric		Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base		Exposures

s017 r080 c150	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Counterparty credit risk
s017 r080 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Counterparty credit risk
s017 r080 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Counterparty credit risk
s017 r080 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Counterparty credit risk
	Use of external ratings	Rated exposure
s017 r080 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Counterparty credit risk
	Use of external ratings	Unrated exposure where a derived rating is used
s017 r090 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	0%
s017 r090 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Credit risk, counterparty credit risk and free deliveries

s017 r090 c030	Risk weights	0%

s017 r090 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	0%

s017 r090 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	0%

s017 r090 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
	Risk weights	0%

s017 r090 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
	Risk weights	0%

s017 r090 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
	Risk weights	0%

s017 r090 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach

s017 r090 c190	Exposure class	Other items
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
	Risk weights	0%
s017 r090 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	0%
s017 r090 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	0%
s017 r090 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	0%
	Use of external ratings	Rated exposure
s017 r090 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	0%
	Use of external ratings	Unrated exposure where a derived rating is used
s017 r100 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	2%
s017 r100 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures

s017 r100 c030	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	2%
s017 r100 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	2%
s017 r100 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	2%
s017 r100 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
	Risk weights	2%
s017 r100 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
	Risk weights	2%
s017 r100 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
	Risk weights	2%

s017 r100 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
	Risk weights	2%
s017 r100 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	2%
s017 r100 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	2%
s017 r100 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	2%
	Use of external ratings	Rated exposure
s017 r100 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	2%
	Use of external ratings	Unrated exposure where a derived rating is used
s017 r110 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Other items

s017 r110 c010	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	10%
s017 r110 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	10%
s017 r110 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	10%
s017 r110 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	10%
s017 r110 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
	Risk weights	10%
s017 r110 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
	Risk weights	10%
s017 r110 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach

s017 r110 c180	Exposure class	Other items
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
	Risk weights	10%
s017 r110 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
	Risk weights	10%
s017 r110 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	10%
s017 r110 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	10%
s017 r110 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	10%
	Use of external ratings	Rated exposure
s017 r110 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	10%
	Use of external ratings	Unrated exposure where a derived rating is used
s017 r120 c010	Metric	Original exposure pre conversion factors [mi]

s017 r120 c010	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	20%
s017 r120 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	20%
s017 r120 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	20%
s017 r120 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	20%
s017 r120 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
	Risk weights	20%
s017 r120 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
	Risk weights	20%

s017 r120 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
	Risk weights	20%
s017 r120 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
	Risk weights	20%
s017 r120 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	20%
s017 r120 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	20%
s017 r120 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	20%
	Use of external ratings	Rated exposure
s017 r120 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Other items

s017 r120 c240	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	20%
	Use of external ratings	Unrated exposure where a derived rating is used
s017 r130 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	35%
s017 r130 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	35%
s017 r130 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	35%
s017 r130 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	35%
s017 r130 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
	Risk weights	35%
s017 r130 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach

s017 r130 c170	Exposure class	Other items
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
	Risk weights	35%
s017 r130 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
	Risk weights	35%
s017 r130 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
	Risk weights	35%
s017 r130 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	35%
s017 r130 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	35%
s017 r130 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	35%
	Use of external ratings	Rated exposure
s017 r130 c240	Metric	Risk weighted exposure amount [mi]

s017 r130 c240	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	35%
	Use of external ratings	Unrated exposure where a derived rating is used
s017 r140 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	50%
s017 r140 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	50%
s017 r140 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	50%
s017 r140 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	50%
s017 r140 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
	Risk weights	50%

s017 r140 c170

Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Standardised Approach
Exposure class	Other items
Type of risk	Credit risk, counterparty credit risk and free deliveries
Conversion factors for off-balance sheet items	20%
Risk weights	50%

s017 r140 c180

Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Standardised Approach
Exposure class	Other items
Type of risk	Credit risk, counterparty credit risk and free deliveries
Conversion factors for off-balance sheet items	50%
Risk weights	50%

s017 r140 c190

Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Standardised Approach
Exposure class	Other items
Type of risk	Credit risk, counterparty credit risk and free deliveries
Conversion factors for off-balance sheet items	100%
Risk weights	50%

s017 r140 c200

Metric	Exposure value, net of value adjustments and provisions [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Standardised Approach
Exposure class	Other items
Type of risk	Credit risk, counterparty credit risk and free deliveries
Risk weights	50%

s017 r140 c220

Metric	Risk weighted exposure amount [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Standardised Approach
Exposure class	Other items
Type of risk	Credit risk, counterparty credit risk and free deliveries
Risk weights	50%

s017 r140 c230

Metric	Risk weighted exposure amount [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Standardised Approach
Exposure class	Other items

s017 r140 c230	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	50%
	Use of external ratings	Rated exposure

s017 r140 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	50%
	Use of external ratings	Unrated exposure where a derived rating is used

s017 r150 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	70%

s017 r150 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
	Risk weights	70%

s017 r150 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
	Risk weights	70%

s017 r150 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
	Risk weights	70%

| s017 r150 c190 | Metric | Fully adjusted exposure value (E*), net of value adjustments and provisions [mi] |

s017 r150 c190	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
	Risk weights	70%
s017 r150 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	70%
s017 r150 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	70%
s017 r150 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	70%
	Use of external ratings	Rated exposure
s017 r150 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	70%
	Use of external ratings	Unrated exposure where a derived rating is used
s017 r160 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Credit risk, counterparty credit risk and free deliveries

s017 r160 c010	Risk weights		75%
s017 r160 c030	Metric		Value adjustments and provision associated with the original exposure [mi]
	Base		Exposures
	Main category		Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach		Standardised Approach
	Exposure class		Other items
	Type of risk		Credit risk, counterparty credit risk and free deliveries
	Risk weights		75%
s017 r160 c040	Metric		Exposure net of value adjustments and provisions [mi]
	Base		Exposures
	Main category		Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach		Standardised Approach
	Exposure class		Other items
	Type of risk		Credit risk, counterparty credit risk and free deliveries
	Risk weights		75%
s017 r160 c150	Metric		Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base		Exposures
	Main category		Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach		Standardised Approach
	Exposure class		Other items
	Type of risk		Credit risk, counterparty credit risk and free deliveries
	Risk weights		75%
s017 r160 c160	Metric		Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base		Exposures
	Main category		Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach		Standardised Approach
	Exposure class		Other items
	Type of risk		Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items		0%
	Risk weights		75%
s017 r160 c170	Metric		Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base		Exposures
	Main category		Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach		Standardised Approach
	Exposure class		Other items
	Type of risk		Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items		20%
	Risk weights		75%
s017 r160 c180	Metric		Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base		Exposures
	Main category		Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach		Standardised Approach
	Exposure class		Other items

s017 r160 c180	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
	Risk weights	75%

s017 r160 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
	Risk weights	75%

s017 r160 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	75%

s017 r160 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	75%

s017 r160 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	75%
	Use of external ratings	Rated exposure

s017 r160 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	75%
	Use of external ratings	Unrated exposure where a derived rating is used

s017 r170 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures

s017 r170 c010	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	100%
s017 r170 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	100%
s017 r170 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	100%
s017 r170 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	100%
s017 r170 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
	Risk weights	100%
s017 r170 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
	Risk weights	100%
s017 r170 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]

s017 r170 c180	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
	Risk weights	100%
s017 r170 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
	Risk weights	100%
s017 r170 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	100%
s017 r170 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	100%
s017 r170 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	100%
	Use of external ratings	Rated exposure
s017 r170 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Credit risk, counterparty credit risk and free deliveries

s017 r170 c240	Risk weights	100%
	Use of external ratings	Unrated exposure where a derived rating is used
s017 r180 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	150%
s017 r180 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	150%
s017 r180 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	150%
s017 r180 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	150%
s017 r180 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
	Risk weights	150%
s017 r180 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Other items

s017 r180 c170	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
	Risk weights	150%

s017 r180 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
	Risk weights	150%

s017 r180 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
	Risk weights	150%

s017 r180 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	150%

s017 r180 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	150%

s017 r180 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	150%
	Use of external ratings	Rated exposure

| **s017 r180 c240** | Metric | Risk weighted exposure amount [mi] |
| | Base | Exposures |

s017 r180 c240	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	150%
	Use of external ratings	Unrated exposure where a derived rating is used
s017 r190 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	250%
s017 r190 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	250%
s017 r190 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	250%
s017 r190 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	250%
s017 r190 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
	Risk weights	250%
s017 r190 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]

s017 r190 c170

Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Standardised Approach
Exposure class	Other items
Type of risk	Credit risk, counterparty credit risk and free deliveries
Conversion factors for off-balance sheet items	20%
Risk weights	250%

s017 r190 c180

Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Standardised Approach
Exposure class	Other items
Type of risk	Credit risk, counterparty credit risk and free deliveries
Conversion factors for off-balance sheet items	50%
Risk weights	250%

s017 r190 c190

Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Standardised Approach
Exposure class	Other items
Type of risk	Credit risk, counterparty credit risk and free deliveries
Conversion factors for off-balance sheet items	100%
Risk weights	250%

s017 r190 c200

Metric	Exposure value, net of value adjustments and provisions [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Standardised Approach
Exposure class	Other items
Type of risk	Credit risk, counterparty credit risk and free deliveries
Risk weights	250%

s017 r190 c220

Metric	Risk weighted exposure amount [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Standardised Approach
Exposure class	Other items
Type of risk	Credit risk, counterparty credit risk and free deliveries
Risk weights	250%

s017 r190 c230

Metric	Risk weighted exposure amount [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Standardised Approach
Exposure class	Other items
Type of risk	Credit risk, counterparty credit risk and free deliveries

s017 r190 c230	Risk weights	250%
	Use of external ratings	Rated exposure
s017 r190 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	250%
	Use of external ratings	Unrated exposure where a derived rating is used
s017 r200 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	1250%
s017 r200 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	1250%
s017 r200 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	1250%
s017 r200 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	1250%
s017 r200 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Other items

s017 r200 c160	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
	Risk weights	1250%
s017 r200 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
	Risk weights	1250%
s017 r200 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
	Risk weights	1250%
s017 r200 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
	Risk weights	1250%
s017 r200 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	1250%
s017 r200 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	1250%
s017 r200 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures

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s017 r200 c230	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	1250%
	Use of external ratings	Rated exposure
s017 r200 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	1250%
	Use of external ratings	Unrated exposure where a derived rating is used
s017 r210 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	Risk weights other for CR SA
s017 r210 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	Risk weights other for CR SA
s017 r210 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	Risk weights other for CR SA
s017 r210 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	Risk weights other for CR SA
s017 r210 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]

s017 r210 c160	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
	Risk weights	Risk weights other for CR SA
s017 r210 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
	Risk weights	Risk weights other for CR SA
s017 r210 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
	Risk weights	Risk weights other for CR SA
s017 r210 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
	Risk weights	Risk weights other for CR SA
s017 r210 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	Risk weights other for CR SA
s017 r210 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Other items

| s017 r210 c220 | Type of risk | Credit risk, counterparty credit risk and free deliveries |
| | Risk weights | Risk weights other for CR SA |

s017 r210 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	Risk weights other for CR SA
	Use of external ratings	Rated exposure

s017 r210 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	Risk weights other for CR SA
	Use of external ratings	Unrated exposure where a derived rating is used

C 07.00.b - Credit and counterparty credit risks and free deliveries: Standardised Approach to capital requirements - Of which: Arising from Counterparty Cr

r010 c210	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Type of risk	Counterparty credit risk
	Methods to determine risk weights	Standardised Approach

r011 c210	Metric	Exposure value [mi]
	Base	Exposures
	Counterparty sector	SME
	Type of risk	Counterparty credit risk
	Methods to determine risk weights	Standardised Approach

r012 c210	Metric	Exposure value [mi]
	Base	Exposures
	Type of risk	Counterparty credit risk
	Methods to determine risk weights	Standardised Approach

r013 c210	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Type of risk	Counterparty credit risk
	Methods to determine risk weights	Standardised Approach
	Partial Use	Permanent partial use

r014 c210	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment

r014 c210	Type of risk	Counterparty credit risk
	Methods to determine risk weights	Standardised Approach
	Partial Use	Temporally partial use

r020 c210	Metric	Exposure value [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Type of risk	Counterparty credit risk
	Methods to determine risk weights	Standardised Approach

r030 c210	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Type of risk	Counterparty credit risk
	Methods to determine risk weights	Standardised Approach

r040 c210	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Type of risk	Counterparty credit risk
	Methods to determine risk weights	Standardised Approach

r060 c210	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Type of risk	Counterparty credit risk
	Methods to determine risk weights	Standardised Approach

r070 c210	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Derivatives excluding Contractual Cross Product Netting - Centrally cleared through a compliant CCP
	Type of risk	Counterparty credit risk
	Methods to determine risk weights	Standardised Approach

r080 c210	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Type of risk	Counterparty credit risk
	Methods to determine risk weights	Standardised Approach

r090 c210	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Type of risk	Counterparty credit risk
	Methods to determine risk weights	Standardised Approach
	Risk weights	0%

r100 c210	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Type of risk	Counterparty credit risk

r100 c210	Methods to determine risk weights	Standardised Approach
	Risk weights	2%

r110 c210	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Type of risk	Counterparty credit risk
	Methods to determine risk weights	Standardised Approach
	Risk weights	10%

r120 c210	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Type of risk	Counterparty credit risk
	Methods to determine risk weights	Standardised Approach
	Risk weights	20%

r130 c210	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Type of risk	Counterparty credit risk
	Methods to determine risk weights	Standardised Approach
	Risk weights	35%

r140 c210	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Type of risk	Counterparty credit risk
	Methods to determine risk weights	Standardised Approach
	Risk weights	50%

r150 c210	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Type of risk	Counterparty credit risk
	Methods to determine risk weights	Standardised Approach
	Risk weights	70%

r160 c210	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Type of risk	Counterparty credit risk
	Methods to determine risk weights	Standardised Approach
	Risk weights	75%

r170 c210	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Type of risk	Counterparty credit risk
	Methods to determine risk weights	Standardised Approach

r170 c210	Risk weights	100%

r180 c210	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Type of risk	Counterparty credit risk
	Methods to determine risk weights	Standardised Approach
	Risk weights	150%

r190 c210	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Type of risk	Counterparty credit risk
	Methods to determine risk weights	Standardised Approach
	Risk weights	250%

r200 c210	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Type of risk	Counterparty credit risk
	Methods to determine risk weights	Standardised Approach
	Risk weights	1250%

r210 c210	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Type of risk	Counterparty credit risk
	Methods to determine risk weights	Standardised Approach
	Risk weights	Risk weights other for CR SA

C 07.00.c - Credit and counterparty credit risks and free deliveries: Standardised Approach to capital requirements

s001 r220 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	50%
	Type of credit protection	Secured by mortgages on immovable property

s001 r220 c020	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Counterparty sector	Default funds
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	50%

s001 r220 c020	Type of credit protection	Secured by mortgages on immovable property

s001 r220 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	50%
	Type of credit protection	Secured by mortgages on immovable property

s001 r220 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	50%
	Type of credit protection	Secured by mortgages on immovable property

s001 r220 c050	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
	Risk weights	50%
	Type of credit protection	Secured by mortgages on immovable property

s001 r220 c060	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Credit derivatives - Substitution effect
	Risk weights	50%
	Type of credit protection	Secured by mortgages on immovable property

s001 r220 c070	Metric	CRM substitution effects - Value of Financial collateral: simple method [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Financial collateral simple method
	Risk weights	50%

s001 r220 c070	Type of credit protection		Secured by mortgages on immovable property

s001 r220 c080	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Funded credit protection other than financial collateral with substitution effect
	Risk weights	50%
	Type of credit protection	Secured by mortgages on immovable property

s001 r220 c090	Metric	CRM substitution effects Outflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques substitution effect
	Risk weights	50%
	Type of credit protection	Secured by mortgages on immovable property

s001 r220 c100	Metric	CRM substitution effects Inflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	50%
	Type of credit protection	Secured by mortgages on immovable property

s001 r220 c110	Metric	Exposure after CRM substitution effects pre conversion factors, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	50%
	Type of credit protection	Secured by mortgages on immovable property

s001 r220 c120	Metric	CRM Volatility adjustment to the exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
	Risk weights	50%

s001 r220 c120	Type of credit protection	Secured by mortgages on immovable property

s001 r220 c130	Metric	CRM Financial collateral: adjusted value (Cvam) [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
	Risk weights	50%
	Type of credit protection	Secured by mortgages on immovable property

s001 r220 c140	Metric	CRM Volatility and maturity adjustments [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
	Risk weights	50%
	Type of credit protection	Secured by mortgages on immovable property

s001 r220 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	50%
	Type of credit protection	Secured by mortgages on immovable property

s001 r220 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
	Risk weights	50%
	Type of credit protection	Secured by mortgages on immovable property

s001 r220 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%

| s001 r220 c170 | Risk weights | 50% |
| | Type of credit protection | Secured by mortgages on immovable property |

s001 r220 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
	Risk weights	50%
	Type of credit protection	Secured by mortgages on immovable property

s001 r220 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
	Risk weights	50%
	Type of credit protection	Secured by mortgages on immovable property

s001 r220 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	50%
	Type of credit protection	Secured by mortgages on immovable property

s001 r220 c210	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Counterparty credit risk
	Risk weights	50%
	Type of credit protection	Secured by mortgages on immovable property

s001 r220 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	50%

s001 r220 c220	Type of credit protection	Secured by mortgages on immovable property

s001 r220 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	50%
	Type of credit protection	Secured by mortgages on immovable property
	Use of external ratings	Rated exposure

s001 r220 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	50%
	Type of credit protection	Secured by mortgages on immovable property
	Use of external ratings	Unrated exposure where a derived rating is used

s001 r240 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	100%
	Type of credit protection	Secured by mortgages on immovable property

s001 r240 c020	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Counterparty sector	Default funds
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	100%
	Type of credit protection	Secured by mortgages on immovable property

s001 r240 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	100%

s001 r240 c030	Type of credit protection	Secured by mortgages on immovable property

s001 r240 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	100%
	Type of credit protection	Secured by mortgages on immovable property

s001 r240 c050	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
	Risk weights	100%
	Type of credit protection	Secured by mortgages on immovable property

s001 r240 c060	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Credit derivatives - Substitution effect
	Risk weights	100%
	Type of credit protection	Secured by mortgages on immovable property

s001 r240 c070	Metric	CRM substitution effects - Value of Financial collateral: simple method [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Financial collateral simple method
	Risk weights	100%
	Type of credit protection	Secured by mortgages on immovable property

s001 r240 c080	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Funded credit protection other than financial collateral with substitution effect

s001 r240 c080	Risk weights	100%	
	Type of credit protection	Secured by mortgages on immovable property	
s001 r240 c090	Metric	CRM substitution effects Outflows, net of value adjustments and provisions [mi]	
	Base	Exposures	
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment	
	Approach	Standardised Approach	
	Exposure class	Exposures secured by mortgages on immovable property	
	Type of risk	Credit risk, counterparty credit risk and free deliveries	
	CRM Effects/Collateral	CRM techniques substitution effect	
	Risk weights	100%	
	Type of credit protection	Secured by mortgages on immovable property	
s001 r240 c100	Metric	CRM substitution effects Inflows, net of value adjustments and provisions [mi]	
	Base	Exposures	
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment	
	Approach	Standardised Approach	
	Exposure class	Exposures secured by mortgages on immovable property	
	Type of risk	Credit risk, counterparty credit risk and free deliveries	
	Risk weights	100%	
	Type of credit protection	Secured by mortgages on immovable property	
s001 r240 c110	Metric	Exposure after CRM substitution effects pre conversion factors, net of value adjustments and provisions [mi]	
	Base	Exposures	
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment	
	Approach	Standardised Approach	
	Exposure class	Exposures secured by mortgages on immovable property	
	Type of risk	Credit risk, counterparty credit risk and free deliveries	
	Risk weights	100%	
	Type of credit protection	Secured by mortgages on immovable property	
s001 r240 c120	Metric	CRM Volatility adjustment to the exposure [mi]	
	Base	Exposures	
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment	
	Approach	Standardised Approach	
	Exposure class	Exposures secured by mortgages on immovable property	
	Type of risk	Credit risk, counterparty credit risk and free deliveries	
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)	
	Risk weights	100%	
	Type of credit protection	Secured by mortgages on immovable property	
s001 r240 c130	Metric	CRM Financial collateral: adjusted value (Cvam) [mi]	
	Base	Exposures	
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment	
	Approach	Standardised Approach	
	Exposure class	Exposures secured by mortgages on immovable property	
	Type of risk	Credit risk, counterparty credit risk and free deliveries	
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)	

| s001 r240 c130 | Risk weights | 100% |
| | Type of credit protection | Secured by mortgages on immovable property |

s001 r240 c140	Metric	CRM Volatility and maturity adjustments [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
	Risk weights	100%
	Type of credit protection	Secured by mortgages on immovable property

s001 r240 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	100%
	Type of credit protection	Secured by mortgages on immovable property

s001 r240 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
	Risk weights	100%
	Type of credit protection	Secured by mortgages on immovable property

s001 r240 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
	Risk weights	100%
	Type of credit protection	Secured by mortgages on immovable property

s001 r240 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries

s001 r240 c180	Conversion factors for off-balance sheet items	50%
	Risk weights	100%
	Type of credit protection	Secured by mortgages on immovable property

s001 r240 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
	Risk weights	100%
	Type of credit protection	Secured by mortgages on immovable property

s001 r240 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	100%
	Type of credit protection	Secured by mortgages on immovable property

s001 r240 c210	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Counterparty credit risk
	Risk weights	100%
	Type of credit protection	Secured by mortgages on immovable property

s001 r240 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	100%
	Type of credit protection	Secured by mortgages on immovable property

s001 r240 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	100%

s001 r240 c230	Type of credit protection	Secured by mortgages on immovable property
	Use of external ratings	Rated exposure

s001 r240 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	100%
	Type of credit protection	Secured by mortgages on immovable property
	Use of external ratings	Unrated exposure where a derived rating is used

s002 r220 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Exposure class before reassignment	Exposures to central governments or central banks
	Risk weights	50%
	Type of credit protection	Secured by mortgages on immovable property

s002 r220 c020	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Counterparty sector	Default funds
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Exposure class before reassignment	Exposures to central governments or central banks
	Risk weights	50%
	Type of credit protection	Secured by mortgages on immovable property

s002 r220 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Exposure class before reassignment	Exposures to central governments or central banks
	Risk weights	50%
	Type of credit protection	Secured by mortgages on immovable property

s002 r220 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach

s002 r220 c040	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Exposure class before reassignment	Exposures to central governments or central banks
	Risk weights	50%
	Type of credit protection	Secured by mortgages on immovable property
s002 r220 c050	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
	Exposure class before reassignment	Exposures to central governments or central banks
	Risk weights	50%
	Type of credit protection	Secured by mortgages on immovable property
s002 r220 c060	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Credit derivatives - Substitution effect
	Exposure class before reassignment	Exposures to central governments or central banks
	Risk weights	50%
	Type of credit protection	Secured by mortgages on immovable property
s002 r220 c070	Metric	CRM substitution effects - Value of Financial collateral: simple method [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Financial collateral simple method
	Exposure class before reassignment	Exposures to central governments or central banks
	Risk weights	50%
	Type of credit protection	Secured by mortgages on immovable property
s002 r220 c080	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Funded credit protection other than financial collateral with substitution effect
	Exposure class before reassignment	Exposures to central governments or central banks
	Risk weights	50%

s002 r220 c080	Type of credit protection		Secured by mortgages on immovable property
s002 r220 c090	Metric		CRM substitution effects Outflows, net of value adjustments and provisions [mi]
	Base		Exposures
	Main category		Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach		Standardised Approach
	Exposure class		Exposures secured by mortgages on immovable property
	Type of risk		Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral		CRM techniques substitution effect
	Exposure class before reassignment		Exposures to central governments or central banks
	Risk weights		50%
	Type of credit protection		Secured by mortgages on immovable property
s002 r220 c100	Metric		CRM substitution effects Inflows, net of value adjustments and provisions [mi]
	Base		Exposures
	Main category		Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach		Standardised Approach
	Exposure class		Exposures secured by mortgages on immovable property
	Type of risk		Credit risk, counterparty credit risk and free deliveries
	Exposure class before reassignment		Exposures to central governments or central banks
	Risk weights		50%
	Type of credit protection		Secured by mortgages on immovable property
s002 r220 c110	Metric		Exposure after CRM substitution effects pre conversion factors, net of value adjustments and provisions [mi]
	Base		Exposures
	Main category		Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach		Standardised Approach
	Exposure class		Exposures secured by mortgages on immovable property
	Type of risk		Credit risk, counterparty credit risk and free deliveries
	Exposure class before reassignment		Exposures to central governments or central banks
	Risk weights		50%
	Type of credit protection		Secured by mortgages on immovable property
s002 r220 c120	Metric		CRM Volatility adjustment to the exposure [mi]
	Base		Exposures
	Main category		Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach		Standardised Approach
	Exposure class		Exposures secured by mortgages on immovable property
	Type of risk		Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral		CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
	Exposure class before reassignment		Exposures to central governments or central banks
	Risk weights		50%
	Type of credit protection		Secured by mortgages on immovable property
s002 r220 c130	Metric		CRM Financial collateral: adjusted value (Cvam) [mi]
	Base		Exposures
	Main category		Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach		Standardised Approach

s002 r220 c130	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
	Exposure class before reassignment	Exposures to central governments or central banks
	Risk weights	50%
	Type of credit protection	Secured by mortgages on immovable property
s002 r220 c140	Metric	CRM Volatility and maturity adjustments [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
	Exposure class before reassignment	Exposures to central governments or central banks
	Risk weights	50%
	Type of credit protection	Secured by mortgages on immovable property
s002 r220 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Exposure class before reassignment	Exposures to central governments or central banks
	Risk weights	50%
	Type of credit protection	Secured by mortgages on immovable property
s002 r220 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
	Exposure class before reassignment	Exposures to central governments or central banks
	Risk weights	50%
	Type of credit protection	Secured by mortgages on immovable property
s002 r220 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
	Exposure class before reassignment	Exposures to central governments or central banks
	Risk weights	50%

s002 r220 c170	Type of credit protection	Secured by mortgages on immovable property

s002 r220 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
	Exposure class before reassignment	Exposures to central governments or central banks
	Risk weights	50%
	Type of credit protection	Secured by mortgages on immovable property

s002 r220 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
	Exposure class before reassignment	Exposures to central governments or central banks
	Risk weights	50%
	Type of credit protection	Secured by mortgages on immovable property

s002 r220 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Exposure class before reassignment	Exposures to central governments or central banks
	Risk weights	50%
	Type of credit protection	Secured by mortgages on immovable property

s002 r220 c210	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Counterparty credit risk
	Exposure class before reassignment	Exposures to central governments or central banks
	Risk weights	50%
	Type of credit protection	Secured by mortgages on immovable property

s002 r220 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach

s002 r220 c220	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Exposure class before reassignment	Exposures to central governments or central banks
	Risk weights	50%
	Type of credit protection	Secured by mortgages on immovable property
s002 r220 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Exposure class before reassignment	Exposures to central governments or central banks
	Risk weights	50%
	Type of credit protection	Secured by mortgages on immovable property
	Use of external ratings	Rated exposure
s002 r220 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Exposure class before reassignment	Exposures to central governments or central banks
	Risk weights	50%
	Type of credit protection	Secured by mortgages on immovable property
	Use of external ratings	Unrated exposure where a derived rating is used
s002 r240 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Exposure class before reassignment	Exposures to central governments or central banks
	Risk weights	100%
	Type of credit protection	Secured by mortgages on immovable property
s002 r240 c020	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Counterparty sector	Default funds
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Exposure class before reassignment	Exposures to central governments or central banks
	Risk weights	100%
	Type of credit protection	Secured by mortgages on immovable property

s002 r240 c030

Metric	Value adjustments and provision associated with the original exposure [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Standardised Approach
Exposure class	Exposures secured by mortgages on immovable property
Type of risk	Credit risk, counterparty credit risk and free deliveries
Exposure class before reassignment	Exposures to central governments or central banks
Risk weights	100%
Type of credit protection	Secured by mortgages on immovable property

s002 r240 c040

Metric	Exposure net of value adjustments and provisions [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Standardised Approach
Exposure class	Exposures secured by mortgages on immovable property
Type of risk	Credit risk, counterparty credit risk and free deliveries
Exposure class before reassignment	Exposures to central governments or central banks
Risk weights	100%
Type of credit protection	Secured by mortgages on immovable property

s002 r240 c050

Metric	CRM substitution effects - Value of Guarantees [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Standardised Approach
Exposure class	Exposures secured by mortgages on immovable property
Type of risk	Credit risk, counterparty credit risk and free deliveries
CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
Exposure class before reassignment	Exposures to central governments or central banks
Risk weights	100%
Type of credit protection	Secured by mortgages on immovable property

s002 r240 c060

Metric	CRM substitution effects - Value of Credit derivatives [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Standardised Approach
Exposure class	Exposures secured by mortgages on immovable property
Type of risk	Credit risk, counterparty credit risk and free deliveries
CRM Effects/Collateral	Credit derivatives - Substitution effect
Exposure class before reassignment	Exposures to central governments or central banks
Risk weights	100%
Type of credit protection	Secured by mortgages on immovable property

s002 r240 c070

Metric	CRM substitution effects - Value of Financial collateral: simple method [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Standardised Approach
Exposure class	Exposures secured by mortgages on immovable property

COREP

s002 r240 c070

Type of risk	Credit risk, counterparty credit risk and free deliveries
CRM Effects/Collateral	Financial collateral simple method
Exposure class before reassignment	Exposures to central governments or central banks
Risk weights	100%
Type of credit protection	Secured by mortgages on immovable property

s002 r240 c080

Metric	CRM substitution effects - Value of Other funded credit protection [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Standardised Approach
Exposure class	Exposures secured by mortgages on immovable property
Type of risk	Credit risk, counterparty credit risk and free deliveries
CRM Effects/Collateral	Funded credit protection other than financial collateral with substitution effect
Exposure class before reassignment	Exposures to central governments or central banks
Risk weights	100%
Type of credit protection	Secured by mortgages on immovable property

s002 r240 c090

Metric	CRM substitution effects Outflows, net of value adjustments and provisions [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Standardised Approach
Exposure class	Exposures secured by mortgages on immovable property
Type of risk	Credit risk, counterparty credit risk and free deliveries
CRM Effects/Collateral	CRM techniques substitution effect
Exposure class before reassignment	Exposures to central governments or central banks
Risk weights	100%
Type of credit protection	Secured by mortgages on immovable property

s002 r240 c100

Metric	CRM substitution effects Inflows, net of value adjustments and provisions [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Standardised Approach
Exposure class	Exposures secured by mortgages on immovable property
Type of risk	Credit risk, counterparty credit risk and free deliveries
Exposure class before reassignment	Exposures to central governments or central banks
Risk weights	100%
Type of credit protection	Secured by mortgages on immovable property

s002 r240 c110

Metric	Exposure after CRM substitution effects pre conversion factors, net of value adjustments and provisions [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Standardised Approach
Exposure class	Exposures secured by mortgages on immovable property
Type of risk	Credit risk, counterparty credit risk and free deliveries
Exposure class before reassignment	Exposures to central governments or central banks
Risk weights	100%
Type of credit protection	Secured by mortgages on immovable property

s002 r240 c120	Metric	CRM Volatility adjustment to the exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
	Exposure class before reassignment	Exposures to central governments or central banks
	Risk weights	100%
	Type of credit protection	Secured by mortgages on immovable property
s002 r240 c130	Metric	CRM Financial collateral: adjusted value (Cvam) [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
	Exposure class before reassignment	Exposures to central governments or central banks
	Risk weights	100%
	Type of credit protection	Secured by mortgages on immovable property
s002 r240 c140	Metric	CRM Volatility and maturity adjustments [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
	Exposure class before reassignment	Exposures to central governments or central banks
	Risk weights	100%
	Type of credit protection	Secured by mortgages on immovable property
s002 r240 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Exposure class before reassignment	Exposures to central governments or central banks
	Risk weights	100%
	Type of credit protection	Secured by mortgages on immovable property
s002 r240 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property

s002 r240 c160	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
	Exposure class before reassignment	Exposures to central governments or central banks
	Risk weights	100%
	Type of credit protection	Secured by mortgages on immovable property

s002 r240 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
	Exposure class before reassignment	Exposures to central governments or central banks
	Risk weights	100%
	Type of credit protection	Secured by mortgages on immovable property

s002 r240 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
	Exposure class before reassignment	Exposures to central governments or central banks
	Risk weights	100%
	Type of credit protection	Secured by mortgages on immovable property

s002 r240 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
	Exposure class before reassignment	Exposures to central governments or central banks
	Risk weights	100%
	Type of credit protection	Secured by mortgages on immovable property

s002 r240 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Exposure class before reassignment	Exposures to central governments or central banks
	Risk weights	100%
	Type of credit protection	Secured by mortgages on immovable property

s002 r240 c210	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Counterparty credit risk
	Exposure class before reassignment	Exposures to central governments or central banks
	Risk weights	100%
	Type of credit protection	Secured by mortgages on immovable property

s002 r240 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Exposure class before reassignment	Exposures to central governments or central banks
	Risk weights	100%
	Type of credit protection	Secured by mortgages on immovable property

s002 r240 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Exposure class before reassignment	Exposures to central governments or central banks
	Risk weights	100%
	Type of credit protection	Secured by mortgages on immovable property
	Use of external ratings	Rated exposure

s002 r240 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Exposure class before reassignment	Exposures to central governments or central banks
	Risk weights	100%
	Type of credit protection	Secured by mortgages on immovable property
	Use of external ratings	Unrated exposure where a derived rating is used

s003 r220 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property

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s003 r220 c010	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Exposure class before reassignment	Exposures to regional governments or local authorities
	Risk weights	50%
	Type of credit protection	Secured by mortgages on immovable property
s003 r220 c020	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Counterparty sector	Default funds
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Exposure class before reassignment	Exposures to regional governments or local authorities
	Risk weights	50%
	Type of credit protection	Secured by mortgages on immovable property
s003 r220 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Exposure class before reassignment	Exposures to regional governments or local authorities
	Risk weights	50%
	Type of credit protection	Secured by mortgages on immovable property
s003 r220 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Exposure class before reassignment	Exposures to regional governments or local authorities
	Risk weights	50%
	Type of credit protection	Secured by mortgages on immovable property
s003 r220 c050	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
	Exposure class before reassignment	Exposures to regional governments or local authorities
	Risk weights	50%
	Type of credit protection	Secured by mortgages on immovable property
s003 r220 c060	Metric	CRM substitution effects - Value of Credit derivatives [mi]

s003 r220 c060

Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Standardised Approach
Exposure class	Exposures secured by mortgages on immovable property
Type of risk	Credit risk, counterparty credit risk and free deliveries
CRM Effects/Collateral	Credit derivatives - Substitution effect
Exposure class before reassignment	Exposures to regional governments or local authorities
Risk weights	50%
Type of credit protection	Secured by mortgages on immovable property

s003 r220 c070

Metric	CRM substitution effects - Value of Financial collateral: simple method [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Standardised Approach
Exposure class	Exposures secured by mortgages on immovable property
Type of risk	Credit risk, counterparty credit risk and free deliveries
CRM Effects/Collateral	Financial collateral simple method
Exposure class before reassignment	Exposures to regional governments or local authorities
Risk weights	50%
Type of credit protection	Secured by mortgages on immovable property

s003 r220 c080

Metric	CRM substitution effects - Value of Other funded credit protection [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Standardised Approach
Exposure class	Exposures secured by mortgages on immovable property
Type of risk	Credit risk, counterparty credit risk and free deliveries
CRM Effects/Collateral	Funded credit protection other than financial collateral with substitution effect
Exposure class before reassignment	Exposures to regional governments or local authorities
Risk weights	50%
Type of credit protection	Secured by mortgages on immovable property

s003 r220 c090

Metric	CRM substitution effects Outflows, net of value adjustments and provisions [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Standardised Approach
Exposure class	Exposures secured by mortgages on immovable property
Type of risk	Credit risk, counterparty credit risk and free deliveries
CRM Effects/Collateral	CRM techniques substitution effect
Exposure class before reassignment	Exposures to regional governments or local authorities
Risk weights	50%
Type of credit protection	Secured by mortgages on immovable property

s003 r220 c100

Metric	CRM substitution effects Inflows, net of value adjustments and provisions [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Standardised Approach
Exposure class	Exposures secured by mortgages on immovable property

s003 r220 c100	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Exposure class before reassignment	Exposures to regional governments or local authorities
	Risk weights	50%
	Type of credit protection	Secured by mortgages on immovable property
s003 r220 c110	Metric	Exposure after CRM substitution effects pre conversion factors, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Exposure class before reassignment	Exposures to regional governments or local authorities
	Risk weights	50%
	Type of credit protection	Secured by mortgages on immovable property
s003 r220 c120	Metric	CRM Volatility adjustment to the exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
	Exposure class before reassignment	Exposures to regional governments or local authorities
	Risk weights	50%
	Type of credit protection	Secured by mortgages on immovable property
s003 r220 c130	Metric	CRM Financial collateral: adjusted value (Cvam) [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
	Exposure class before reassignment	Exposures to regional governments or local authorities
	Risk weights	50%
	Type of credit protection	Secured by mortgages on immovable property
s003 r220 c140	Metric	CRM Volatility and maturity adjustments [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
	Exposure class before reassignment	Exposures to regional governments or local authorities
	Risk weights	50%
	Type of credit protection	Secured by mortgages on immovable property

s003 r220 c150

Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Standardised Approach
Exposure class	Exposures secured by mortgages on immovable property
Type of risk	Credit risk, counterparty credit risk and free deliveries
Exposure class before reassignment	Exposures to regional governments or local authorities
Risk weights	50%
Type of credit protection	Secured by mortgages on immovable property

s003 r220 c160

Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Standardised Approach
Exposure class	Exposures secured by mortgages on immovable property
Type of risk	Credit risk, counterparty credit risk and free deliveries
Conversion factors for off-balance sheet items	0%
Exposure class before reassignment	Exposures to regional governments or local authorities
Risk weights	50%
Type of credit protection	Secured by mortgages on immovable property

s003 r220 c170

Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Standardised Approach
Exposure class	Exposures secured by mortgages on immovable property
Type of risk	Credit risk, counterparty credit risk and free deliveries
Conversion factors for off-balance sheet items	20%
Exposure class before reassignment	Exposures to regional governments or local authorities
Risk weights	50%
Type of credit protection	Secured by mortgages on immovable property

s003 r220 c180

Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Standardised Approach
Exposure class	Exposures secured by mortgages on immovable property
Type of risk	Credit risk, counterparty credit risk and free deliveries
Conversion factors for off-balance sheet items	50%
Exposure class before reassignment	Exposures to regional governments or local authorities
Risk weights	50%
Type of credit protection	Secured by mortgages on immovable property

s003 r220 c190

Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Standardised Approach
Exposure class	Exposures secured by mortgages on immovable property

s003 r220 c190	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
	Exposure class before reassignment	Exposures to regional governments or local authorities
	Risk weights	50%
	Type of credit protection	Secured by mortgages on immovable property
s003 r220 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Exposure class before reassignment	Exposures to regional governments or local authorities
	Risk weights	50%
	Type of credit protection	Secured by mortgages on immovable property
s003 r220 c210	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Counterparty credit risk
	Exposure class before reassignment	Exposures to regional governments or local authorities
	Risk weights	50%
	Type of credit protection	Secured by mortgages on immovable property
s003 r220 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Exposure class before reassignment	Exposures to regional governments or local authorities
	Risk weights	50%
	Type of credit protection	Secured by mortgages on immovable property
s003 r220 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Exposure class before reassignment	Exposures to regional governments or local authorities
	Risk weights	50%
	Type of credit protection	Secured by mortgages on immovable property
	Use of external ratings	Rated exposure
s003 r220 c240	Metric	Risk weighted exposure amount [mi]

s003 r220 c240	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Exposure class before reassignment	Exposures to regional governments or local authorities
	Risk weights	50%
	Type of credit protection	Secured by mortgages on immovable property
	Use of external ratings	Unrated exposure where a derived rating is used
s003 r240 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Exposure class before reassignment	Exposures to regional governments or local authorities
	Risk weights	100%
	Type of credit protection	Secured by mortgages on immovable property
s003 r240 c020	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Counterparty sector	Default funds
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Exposure class before reassignment	Exposures to regional governments or local authorities
	Risk weights	100%
	Type of credit protection	Secured by mortgages on immovable property
s003 r240 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Exposure class before reassignment	Exposures to regional governments or local authorities
	Risk weights	100%
	Type of credit protection	Secured by mortgages on immovable property
s003 r240 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Exposure class before reassignment	Exposures to regional governments or local authorities

s003 r240 c040	Risk weights	100%
	Type of credit protection	Secured by mortgages on immovable property
s003 r240 c050	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
	Exposure class before reassignment	Exposures to regional governments or local authorities
	Risk weights	100%
	Type of credit protection	Secured by mortgages on immovable property
s003 r240 c060	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Credit derivatives - Substitution effect
	Exposure class before reassignment	Exposures to regional governments or local authorities
	Risk weights	100%
	Type of credit protection	Secured by mortgages on immovable property
s003 r240 c070	Metric	CRM substitution effects - Value of Financial collateral: simple method [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Financial collateral simple method
	Exposure class before reassignment	Exposures to regional governments or local authorities
	Risk weights	100%
	Type of credit protection	Secured by mortgages on immovable property
s003 r240 c080	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Funded credit protection other than financial collateral with substitution effect
	Exposure class before reassignment	Exposures to regional governments or local authorities
	Risk weights	100%
	Type of credit protection	Secured by mortgages on immovable property
s003 r240 c090	Metric	CRM substitution effects Outflows, net of value adjustments and provisions [mi]

s003 r240 c090	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques substitution effect
	Exposure class before reassignment	Exposures to regional governments or local authorities
	Risk weights	100%
	Type of credit protection	Secured by mortgages on immovable property
s003 r240 c100	Metric	CRM substitution effects Inflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Exposure class before reassignment	Exposures to regional governments or local authorities
	Risk weights	100%
	Type of credit protection	Secured by mortgages on immovable property
s003 r240 c110	Metric	Exposure after CRM substitution effects pre conversion factors, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Exposure class before reassignment	Exposures to regional governments or local authorities
	Risk weights	100%
	Type of credit protection	Secured by mortgages on immovable property
s003 r240 c120	Metric	CRM Volatility adjustment to the exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
	Exposure class before reassignment	Exposures to regional governments or local authorities
	Risk weights	100%
	Type of credit protection	Secured by mortgages on immovable property
s003 r240 c130	Metric	CRM Financial collateral: adjusted value (Cvam) [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)

s003 r240 c130	Exposure class before reassignment	Exposures to regional governments or local authorities
	Risk weights	100%
	Type of credit protection	Secured by mortgages on immovable property

s003 r240 c140	Metric	CRM Volatility and maturity adjustments [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
	Exposure class before reassignment	Exposures to regional governments or local authorities
	Risk weights	100%
	Type of credit protection	Secured by mortgages on immovable property

s003 r240 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Exposure class before reassignment	Exposures to regional governments or local authorities
	Risk weights	100%
	Type of credit protection	Secured by mortgages on immovable property

s003 r240 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
	Exposure class before reassignment	Exposures to regional governments or local authorities
	Risk weights	100%
	Type of credit protection	Secured by mortgages on immovable property

s003 r240 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
	Exposure class before reassignment	Exposures to regional governments or local authorities
	Risk weights	100%
	Type of credit protection	Secured by mortgages on immovable property

s003 r240 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]

s003 r240 c180	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
	Exposure class before reassignment	Exposures to regional governments or local authorities
	Risk weights	100%
	Type of credit protection	Secured by mortgages on immovable property
s003 r240 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
	Exposure class before reassignment	Exposures to regional governments or local authorities
	Risk weights	100%
	Type of credit protection	Secured by mortgages on immovable property
s003 r240 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Exposure class before reassignment	Exposures to regional governments or local authorities
	Risk weights	100%
	Type of credit protection	Secured by mortgages on immovable property
s003 r240 c210	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Counterparty credit risk
	Exposure class before reassignment	Exposures to regional governments or local authorities
	Risk weights	100%
	Type of credit protection	Secured by mortgages on immovable property
s003 r240 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Exposure class before reassignment	Exposures to regional governments or local authorities

| s003 r240 c220 | Risk weights | 100% |
| | Type of credit protection | Secured by mortgages on immovable property |

s003 r240 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Exposure class before reassignment	Exposures to regional governments or local authorities
	Risk weights	100%
	Type of credit protection	Secured by mortgages on immovable property
	Use of external ratings	Rated exposure

s003 r240 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Exposure class before reassignment	Exposures to regional governments or local authorities
	Risk weights	100%
	Type of credit protection	Secured by mortgages on immovable property
	Use of external ratings	Unrated exposure where a derived rating is used

s004 r220 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Exposure class before reassignment	Exposures to public sector entities
	Risk weights	50%
	Type of credit protection	Secured by mortgages on immovable property

s004 r220 c020	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Counterparty sector	Default funds
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Exposure class before reassignment	Exposures to public sector entities
	Risk weights	50%
	Type of credit protection	Secured by mortgages on immovable property

| s004 r220 c030 | Metric | Value adjustments and provision associated with the original exposure [mi] |
| | Base | Exposures |

s004 r220 c030	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Exposure class before reassignment	Exposures to public sector entities
	Risk weights	50%
	Type of credit protection	Secured by mortgages on immovable property
s004 r220 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Exposure class before reassignment	Exposures to public sector entities
	Risk weights	50%
	Type of credit protection	Secured by mortgages on immovable property
s004 r220 c050	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
	Exposure class before reassignment	Exposures to public sector entities
	Risk weights	50%
	Type of credit protection	Secured by mortgages on immovable property
s004 r220 c060	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Credit derivatives - Substitution effect
	Exposure class before reassignment	Exposures to public sector entities
	Risk weights	50%
	Type of credit protection	Secured by mortgages on immovable property
s004 r220 c070	Metric	CRM substitution effects - Value of Financial collateral: simple method [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Financial collateral simple method
	Exposure class before reassignment	Exposures to public sector entities

s004 r220 c070	Risk weights	50%
	Type of credit protection	Secured by mortgages on immovable property
s004 r220 c080	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Funded credit protection other than financial collateral with substitution effect
	Exposure class before reassignment	Exposures to public sector entities
	Risk weights	50%
	Type of credit protection	Secured by mortgages on immovable property
s004 r220 c090	Metric	CRM substitution effects Outflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques substitution effect
	Exposure class before reassignment	Exposures to public sector entities
	Risk weights	50%
	Type of credit protection	Secured by mortgages on immovable property
s004 r220 c100	Metric	CRM substitution effects Inflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Exposure class before reassignment	Exposures to public sector entities
	Risk weights	50%
	Type of credit protection	Secured by mortgages on immovable property
s004 r220 c110	Metric	Exposure after CRM substitution effects pre conversion factors, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Exposure class before reassignment	Exposures to public sector entities
	Risk weights	50%
	Type of credit protection	Secured by mortgages on immovable property
s004 r220 c120	Metric	CRM Volatility adjustment to the exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment

s004 r220 c120	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
	Exposure class before reassignment	Exposures to public sector entities
	Risk weights	50%
	Type of credit protection	Secured by mortgages on immovable property
s004 r220 c130	Metric	CRM Financial collateral: adjusted value (Cvam) [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
	Exposure class before reassignment	Exposures to public sector entities
	Risk weights	50%
	Type of credit protection	Secured by mortgages on immovable property
s004 r220 c140	Metric	CRM Volatility and maturity adjustments [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
	Exposure class before reassignment	Exposures to public sector entities
	Risk weights	50%
	Type of credit protection	Secured by mortgages on immovable property
s004 r220 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Exposure class before reassignment	Exposures to public sector entities
	Risk weights	50%
	Type of credit protection	Secured by mortgages on immovable property
s004 r220 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
	Exposure class before reassignment	Exposures to public sector entities

s004 r220 c160	Risk weights	50%
	Type of credit protection	Secured by mortgages on immovable property
s004 r220 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
	Exposure class before reassignment	Exposures to public sector entities
	Risk weights	50%
	Type of credit protection	Secured by mortgages on immovable property
s004 r220 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
	Exposure class before reassignment	Exposures to public sector entities
	Risk weights	50%
	Type of credit protection	Secured by mortgages on immovable property
s004 r220 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
	Exposure class before reassignment	Exposures to public sector entities
	Risk weights	50%
	Type of credit protection	Secured by mortgages on immovable property
s004 r220 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Exposure class before reassignment	Exposures to public sector entities
	Risk weights	50%
	Type of credit protection	Secured by mortgages on immovable property
s004 r220 c210	Metric	Exposure value [mi]
	Base	Exposures

s004 r220 c210	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Counterparty credit risk
	Exposure class before reassignment	Exposures to public sector entities
	Risk weights	50%
	Type of credit protection	Secured by mortgages on immovable property
s004 r220 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Exposure class before reassignment	Exposures to public sector entities
	Risk weights	50%
	Type of credit protection	Secured by mortgages on immovable property
s004 r220 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Exposure class before reassignment	Exposures to public sector entities
	Risk weights	50%
	Type of credit protection	Secured by mortgages on immovable property
	Use of external ratings	Rated exposure
s004 r220 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Exposure class before reassignment	Exposures to public sector entities
	Risk weights	50%
	Type of credit protection	Secured by mortgages on immovable property
	Use of external ratings	Unrated exposure where a derived rating is used
s004 r240 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Exposure class before reassignment	Exposures to public sector entities
	Risk weights	100%

s004 r240 c010	Type of credit protection	Secured by mortgages on immovable property
s004 r240 c020	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Counterparty sector	Default funds
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Exposure class before reassignment	Exposures to public sector entities
	Risk weights	100%
	Type of credit protection	Secured by mortgages on immovable property
s004 r240 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Exposure class before reassignment	Exposures to public sector entities
	Risk weights	100%
	Type of credit protection	Secured by mortgages on immovable property
s004 r240 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Exposure class before reassignment	Exposures to public sector entities
	Risk weights	100%
	Type of credit protection	Secured by mortgages on immovable property
s004 r240 c050	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
	Exposure class before reassignment	Exposures to public sector entities
	Risk weights	100%
	Type of credit protection	Secured by mortgages on immovable property
s004 r240 c060	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach

s004 r240 c060	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Credit derivatives - Substitution effect
	Exposure class before reassignment	Exposures to public sector entities
	Risk weights	100%
	Type of credit protection	Secured by mortgages on immovable property
s004 r240 c070	Metric	CRM substitution effects - Value of Financial collateral: simple method [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Financial collateral simple method
	Exposure class before reassignment	Exposures to public sector entities
	Risk weights	100%
	Type of credit protection	Secured by mortgages on immovable property
s004 r240 c080	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Funded credit protection other than financial collateral with substitution effect
	Exposure class before reassignment	Exposures to public sector entities
	Risk weights	100%
	Type of credit protection	Secured by mortgages on immovable property
s004 r240 c090	Metric	CRM substitution effects Outflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques substitution effect
	Exposure class before reassignment	Exposures to public sector entities
	Risk weights	100%
	Type of credit protection	Secured by mortgages on immovable property
s004 r240 c100	Metric	CRM substitution effects Inflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Exposure class before reassignment	Exposures to public sector entities
	Risk weights	100%

s004 r240 c100	Type of credit protection	Secured by mortgages on immovable property

s004 r240 c110	Metric	Exposure after CRM substitution effects pre conversion factors, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Exposure class before reassignment	Exposures to public sector entities
	Risk weights	100%
	Type of credit protection	Secured by mortgages on immovable property

s004 r240 c120	Metric	CRM Volatility adjustment to the exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
	Exposure class before reassignment	Exposures to public sector entities
	Risk weights	100%
	Type of credit protection	Secured by mortgages on immovable property

s004 r240 c130	Metric	CRM Financial collateral: adjusted value (Cvam) [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
	Exposure class before reassignment	Exposures to public sector entities
	Risk weights	100%
	Type of credit protection	Secured by mortgages on immovable property

s004 r240 c140	Metric	CRM Volatility and maturity adjustments [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
	Exposure class before reassignment	Exposures to public sector entities
	Risk weights	100%
	Type of credit protection	Secured by mortgages on immovable property

s004 r240 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment

s004 r240 c150	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Exposure class before reassignment	Exposures to public sector entities
	Risk weights	100%
	Type of credit protection	Secured by mortgages on immovable property
s004 r240 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
	Exposure class before reassignment	Exposures to public sector entities
	Risk weights	100%
	Type of credit protection	Secured by mortgages on immovable property
s004 r240 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
	Exposure class before reassignment	Exposures to public sector entities
	Risk weights	100%
	Type of credit protection	Secured by mortgages on immovable property
s004 r240 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
	Exposure class before reassignment	Exposures to public sector entities
	Risk weights	100%
	Type of credit protection	Secured by mortgages on immovable property
s004 r240 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
	Exposure class before reassignment	Exposures to public sector entities

| s004 r240 c190 | Risk weights | 100% |
| | Type of credit protection | Secured by mortgages on immovable property |

s004 r240 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Exposure class before reassignment	Exposures to public sector entities
	Risk weights	100%
	Type of credit protection	Secured by mortgages on immovable property

s004 r240 c210	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Counterparty credit risk
	Exposure class before reassignment	Exposures to public sector entities
	Risk weights	100%
	Type of credit protection	Secured by mortgages on immovable property

s004 r240 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Exposure class before reassignment	Exposures to public sector entities
	Risk weights	100%
	Type of credit protection	Secured by mortgages on immovable property

s004 r240 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Exposure class before reassignment	Exposures to public sector entities
	Risk weights	100%
	Type of credit protection	Secured by mortgages on immovable property
	Use of external ratings	Rated exposure

s004 r240 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach

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s004 r240 c240	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Exposure class before reassignment	Exposures to public sector entities
	Risk weights	100%
	Type of credit protection	Secured by mortgages on immovable property
	Use of external ratings	Unrated exposure where a derived rating is used
s007 r220 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Exposure class before reassignment	Exposures to institutions without a short-term credit assessment
	Risk weights	50%
	Type of credit protection	Secured by mortgages on immovable property
s007 r220 c020	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Counterparty sector	Default funds
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Exposure class before reassignment	Exposures to institutions without a short-term credit assessment
	Risk weights	50%
	Type of credit protection	Secured by mortgages on immovable property
s007 r220 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Exposure class before reassignment	Exposures to institutions without a short-term credit assessment
	Risk weights	50%
	Type of credit protection	Secured by mortgages on immovable property
s007 r220 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Exposure class before reassignment	Exposures to institutions without a short-term credit assessment
	Risk weights	50%
	Type of credit protection	Secured by mortgages on immovable property

s007 r220 c050	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
	Exposure class before reassignment	Exposures to institutions without a short-term credit assessment
	Risk weights	50%
	Type of credit protection	Secured by mortgages on immovable property

s007 r220 c060	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Credit derivatives - Substitution effect
	Exposure class before reassignment	Exposures to institutions without a short-term credit assessment
	Risk weights	50%
	Type of credit protection	Secured by mortgages on immovable property

s007 r220 c070	Metric	CRM substitution effects - Value of Financial collateral: simple method [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Financial collateral simple method
	Exposure class before reassignment	Exposures to institutions without a short-term credit assessment
	Risk weights	50%
	Type of credit protection	Secured by mortgages on immovable property

s007 r220 c080	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Funded credit protection other than financial collateral with substitution effect
	Exposure class before reassignment	Exposures to institutions without a short-term credit assessment
	Risk weights	50%
	Type of credit protection	Secured by mortgages on immovable property

s007 r220 c090	Metric	CRM substitution effects Outflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach

s007 r220 c090	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques substitution effect
	Exposure class before reassignment	Exposures to institutions without a short-term credit assessment
	Risk weights	50%
	Type of credit protection	Secured by mortgages on immovable property
s007 r220 c100	Metric	CRM substitution effects Inflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Exposure class before reassignment	Exposures to institutions without a short-term credit assessment
	Risk weights	50%
	Type of credit protection	Secured by mortgages on immovable property
s007 r220 c110	Metric	Exposure after CRM substitution effects pre conversion factors, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Exposure class before reassignment	Exposures to institutions without a short-term credit assessment
	Risk weights	50%
	Type of credit protection	Secured by mortgages on immovable property
s007 r220 c120	Metric	CRM Volatility adjustment to the exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
	Exposure class before reassignment	Exposures to institutions without a short-term credit assessment
	Risk weights	50%
	Type of credit protection	Secured by mortgages on immovable property
s007 r220 c130	Metric	CRM Financial collateral: adjusted value (Cvam) [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
	Exposure class before reassignment	Exposures to institutions without a short-term credit assessment
	Risk weights	50%
	Type of credit protection	Secured by mortgages on immovable property

COREP

s007 r220 c140

Metric	CRM Volatility and maturity adjustments [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Standardised Approach
Exposure class	Exposures secured by mortgages on immovable property
Type of risk	Credit risk, counterparty credit risk and free deliveries
CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
Exposure class before reassignment	Exposures to institutions without a short-term credit assessment
Risk weights	50%
Type of credit protection	Secured by mortgages on immovable property

s007 r220 c150

Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Standardised Approach
Exposure class	Exposures secured by mortgages on immovable property
Type of risk	Credit risk, counterparty credit risk and free deliveries
Exposure class before reassignment	Exposures to institutions without a short-term credit assessment
Risk weights	50%
Type of credit protection	Secured by mortgages on immovable property

s007 r220 c160

Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Standardised Approach
Exposure class	Exposures secured by mortgages on immovable property
Type of risk	Credit risk, counterparty credit risk and free deliveries
Conversion factors for off-balance sheet items	0%
Exposure class before reassignment	Exposures to institutions without a short-term credit assessment
Risk weights	50%
Type of credit protection	Secured by mortgages on immovable property

s007 r220 c170

Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Standardised Approach
Exposure class	Exposures secured by mortgages on immovable property
Type of risk	Credit risk, counterparty credit risk and free deliveries
Conversion factors for off-balance sheet items	20%
Exposure class before reassignment	Exposures to institutions without a short-term credit assessment
Risk weights	50%
Type of credit protection	Secured by mortgages on immovable property

s007 r220 c180

Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Standardised Approach

s007 r220 c180	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
	Exposure class before reassignment	Exposures to institutions without a short-term credit assessment
	Risk weights	50%
	Type of credit protection	Secured by mortgages on immovable property
s007 r220 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
	Exposure class before reassignment	Exposures to institutions without a short-term credit assessment
	Risk weights	50%
	Type of credit protection	Secured by mortgages on immovable property
s007 r220 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Exposure class before reassignment	Exposures to institutions without a short-term credit assessment
	Risk weights	50%
	Type of credit protection	Secured by mortgages on immovable property
s007 r220 c210	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Counterparty credit risk
	Exposure class before reassignment	Exposures to institutions without a short-term credit assessment
	Risk weights	50%
	Type of credit protection	Secured by mortgages on immovable property
s007 r220 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Exposure class before reassignment	Exposures to institutions without a short-term credit assessment
	Risk weights	50%
	Type of credit protection	Secured by mortgages on immovable property

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s007 r220 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Exposure class before reassignment	Exposures to institutions without a short-term credit assessment
	Risk weights	50%
	Type of credit protection	Secured by mortgages on immovable property
	Use of external ratings	Rated exposure
s007 r220 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Exposure class before reassignment	Exposures to institutions without a short-term credit assessment
	Risk weights	50%
	Type of credit protection	Secured by mortgages on immovable property
	Use of external ratings	Unrated exposure where a derived rating is used
s007 r240 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Exposure class before reassignment	Exposures to institutions without a short-term credit assessment
	Risk weights	100%
	Type of credit protection	Secured by mortgages on immovable property
s007 r240 c020	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Counterparty sector	Default funds
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Exposure class before reassignment	Exposures to institutions without a short-term credit assessment
	Risk weights	100%
	Type of credit protection	Secured by mortgages on immovable property
s007 r240 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property

COREP

s007 r240 c030	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Exposure class before reassignment	Exposures to institutions without a short-term credit assessment
	Risk weights	100%
	Type of credit protection	Secured by mortgages on immovable property

s007 r240 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Exposure class before reassignment	Exposures to institutions without a short-term credit assessment
	Risk weights	100%
	Type of credit protection	Secured by mortgages on immovable property

s007 r240 c050	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
	Exposure class before reassignment	Exposures to institutions without a short-term credit assessment
	Risk weights	100%
	Type of credit protection	Secured by mortgages on immovable property

s007 r240 c060	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Credit derivatives - Substitution effect
	Exposure class before reassignment	Exposures to institutions without a short-term credit assessment
	Risk weights	100%
	Type of credit protection	Secured by mortgages on immovable property

s007 r240 c070	Metric	CRM substitution effects - Value of Financial collateral: simple method [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Financial collateral simple method
	Exposure class before reassignment	Exposures to institutions without a short-term credit assessment
	Risk weights	100%
	Type of credit protection	Secured by mortgages on immovable property

s007 r240 c080	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Funded credit protection other than financial collateral with substitution effect
	Exposure class before reassignment	Exposures to institutions without a short-term credit assessment
	Risk weights	100%
	Type of credit protection	Secured by mortgages on immovable property
s007 r240 c090	Metric	CRM substitution effects Outflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques substitution effect
	Exposure class before reassignment	Exposures to institutions without a short-term credit assessment
	Risk weights	100%
	Type of credit protection	Secured by mortgages on immovable property
s007 r240 c100	Metric	CRM substitution effects Inflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Exposure class before reassignment	Exposures to institutions without a short-term credit assessment
	Risk weights	100%
	Type of credit protection	Secured by mortgages on immovable property
s007 r240 c110	Metric	Exposure after CRM substitution effects pre conversion factors, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Exposure class before reassignment	Exposures to institutions without a short-term credit assessment
	Risk weights	100%
	Type of credit protection	Secured by mortgages on immovable property
s007 r240 c120	Metric	CRM Volatility adjustment to the exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries

s007 r240 c120

CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
Exposure class before reassignment	Exposures to institutions without a short-term credit assessment
Risk weights	100%
Type of credit protection	Secured by mortgages on immovable property

s007 r240 c130

Metric	CRM Financial collateral: adjusted value (Cvam) [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Standardised Approach
Exposure class	Exposures secured by mortgages on immovable property
Type of risk	Credit risk, counterparty credit risk and free deliveries
CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
Exposure class before reassignment	Exposures to institutions without a short-term credit assessment
Risk weights	100%
Type of credit protection	Secured by mortgages on immovable property

s007 r240 c140

Metric	CRM Volatility and maturity adjustments [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Standardised Approach
Exposure class	Exposures secured by mortgages on immovable property
Type of risk	Credit risk, counterparty credit risk and free deliveries
CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
Exposure class before reassignment	Exposures to institutions without a short-term credit assessment
Risk weights	100%
Type of credit protection	Secured by mortgages on immovable property

s007 r240 c150

Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Standardised Approach
Exposure class	Exposures secured by mortgages on immovable property
Type of risk	Credit risk, counterparty credit risk and free deliveries
Exposure class before reassignment	Exposures to institutions without a short-term credit assessment
Risk weights	100%
Type of credit protection	Secured by mortgages on immovable property

s007 r240 c160

Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Standardised Approach
Exposure class	Exposures secured by mortgages on immovable property
Type of risk	Credit risk, counterparty credit risk and free deliveries
Conversion factors for off-balance sheet items	0%
Exposure class before reassignment	Exposures to institutions without a short-term credit assessment
Risk weights	100%
Type of credit protection	Secured by mortgages on immovable property

s007 r240 c170

Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Standardised Approach
Exposure class	Exposures secured by mortgages on immovable property
Type of risk	Credit risk, counterparty credit risk and free deliveries
Conversion factors for off-balance sheet items	20%
Exposure class before reassignment	Exposures to institutions without a short-term credit assessment
Risk weights	100%
Type of credit protection	Secured by mortgages on immovable property

s007 r240 c180

Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Standardised Approach
Exposure class	Exposures secured by mortgages on immovable property
Type of risk	Credit risk, counterparty credit risk and free deliveries
Conversion factors for off-balance sheet items	50%
Exposure class before reassignment	Exposures to institutions without a short-term credit assessment
Risk weights	100%
Type of credit protection	Secured by mortgages on immovable property

s007 r240 c190

Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Standardised Approach
Exposure class	Exposures secured by mortgages on immovable property
Type of risk	Credit risk, counterparty credit risk and free deliveries
Conversion factors for off-balance sheet items	100%
Exposure class before reassignment	Exposures to institutions without a short-term credit assessment
Risk weights	100%
Type of credit protection	Secured by mortgages on immovable property

s007 r240 c200

Metric	Exposure value, net of value adjustments and provisions [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Standardised Approach
Exposure class	Exposures secured by mortgages on immovable property
Type of risk	Credit risk, counterparty credit risk and free deliveries
Exposure class before reassignment	Exposures to institutions without a short-term credit assessment
Risk weights	100%
Type of credit protection	Secured by mortgages on immovable property

s007 r240 c210

Metric	Exposure value [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Standardised Approach
Exposure class	Exposures secured by mortgages on immovable property

s007 r240 c210	Type of risk	Counterparty credit risk
	Exposure class before reassignment	Exposures to institutions without a short-term credit assessment
	Risk weights	100%
	Type of credit protection	Secured by mortgages on immovable property
s007 r240 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Exposure class before reassignment	Exposures to institutions without a short-term credit assessment
	Risk weights	100%
	Type of credit protection	Secured by mortgages on immovable property
s007 r240 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Exposure class before reassignment	Exposures to institutions without a short-term credit assessment
	Risk weights	100%
	Type of credit protection	Secured by mortgages on immovable property
	Use of external ratings	Rated exposure
s007 r240 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Exposure class before reassignment	Exposures to institutions without a short-term credit assessment
	Risk weights	100%
	Type of credit protection	Secured by mortgages on immovable property
	Use of external ratings	Unrated exposure where a derived rating is used
s008 r220 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Exposure class before reassignment	Exposures to corporates without a short-term credit assessment
	Risk weights	50%
	Type of credit protection	Secured by mortgages on immovable property
s008 r220 c020	Metric	Original exposure pre conversion factors [mi]

s008 r220 c020	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Counterparty sector	Default funds
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Exposure class before reassignment	Exposures to corporates without a short-term credit assessment
	Risk weights	50%
	Type of credit protection	Secured by mortgages on immovable property
s008 r220 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Exposure class before reassignment	Exposures to corporates without a short-term credit assessment
	Risk weights	50%
	Type of credit protection	Secured by mortgages on immovable property
s008 r220 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Exposure class before reassignment	Exposures to corporates without a short-term credit assessment
	Risk weights	50%
	Type of credit protection	Secured by mortgages on immovable property
s008 r220 c050	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
	Exposure class before reassignment	Exposures to corporates without a short-term credit assessment
	Risk weights	50%
	Type of credit protection	Secured by mortgages on immovable property
s008 r220 c060	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Credit derivatives - Substitution effect

s008 r220 c060	Exposure class before reassignment	Exposures to corporates without a short-term credit assessment
	Risk weights	50%
	Type of credit protection	Secured by mortgages on immovable property

s008 r220 c070	Metric	CRM substitution effects - Value of Financial collateral: simple method [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Financial collateral simple method
	Exposure class before reassignment	Exposures to corporates without a short-term credit assessment
	Risk weights	50%
	Type of credit protection	Secured by mortgages on immovable property

s008 r220 c080	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Funded credit protection other than financial collateral with substitution effect
	Exposure class before reassignment	Exposures to corporates without a short-term credit assessment
	Risk weights	50%
	Type of credit protection	Secured by mortgages on immovable property

s008 r220 c090	Metric	CRM substitution effects Outflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques substitution effect
	Exposure class before reassignment	Exposures to corporates without a short-term credit assessment
	Risk weights	50%
	Type of credit protection	Secured by mortgages on immovable property

s008 r220 c100	Metric	CRM substitution effects Inflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Exposure class before reassignment	Exposures to corporates without a short-term credit assessment
	Risk weights	50%
	Type of credit protection	Secured by mortgages on immovable property

| s008 r220 c110 | Metric | Exposure after CRM substitution effects pre conversion factors, net of value adjustments and provisions [mi] |

s008 r220 c110	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Exposure class before reassignment	Exposures to corporates without a short-term credit assessment
	Risk weights	50%
	Type of credit protection	Secured by mortgages on immovable property
s008 r220 c120	Metric	CRM Volatility adjustment to the exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
	Exposure class before reassignment	Exposures to corporates without a short-term credit assessment
	Risk weights	50%
	Type of credit protection	Secured by mortgages on immovable property
s008 r220 c130	Metric	CRM Financial collateral: adjusted value (Cvam) [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
	Exposure class before reassignment	Exposures to corporates without a short-term credit assessment
	Risk weights	50%
	Type of credit protection	Secured by mortgages on immovable property
s008 r220 c140	Metric	CRM Volatility and maturity adjustments [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
	Exposure class before reassignment	Exposures to corporates without a short-term credit assessment
	Risk weights	50%
	Type of credit protection	Secured by mortgages on immovable property
s008 r220 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries

s008 r220 c150	Exposure class before reassignment	Exposures to corporates without a short-term credit assessment
	Risk weights	50%
	Type of credit protection	Secured by mortgages on immovable property
s008 r220 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
	Exposure class before reassignment	Exposures to corporates without a short-term credit assessment
	Risk weights	50%
	Type of credit protection	Secured by mortgages on immovable property
s008 r220 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
	Exposure class before reassignment	Exposures to corporates without a short-term credit assessment
	Risk weights	50%
	Type of credit protection	Secured by mortgages on immovable property
s008 r220 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
	Exposure class before reassignment	Exposures to corporates without a short-term credit assessment
	Risk weights	50%
	Type of credit protection	Secured by mortgages on immovable property
s008 r220 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
	Exposure class before reassignment	Exposures to corporates without a short-term credit assessment
	Risk weights	50%
	Type of credit protection	Secured by mortgages on immovable property

s008 r220 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Exposure class before reassignment	Exposures to corporates without a short-term credit assessment
	Risk weights	50%
	Type of credit protection	Secured by mortgages on immovable property
s008 r220 c210	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Counterparty credit risk
	Exposure class before reassignment	Exposures to corporates without a short-term credit assessment
	Risk weights	50%
	Type of credit protection	Secured by mortgages on immovable property
s008 r220 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Exposure class before reassignment	Exposures to corporates without a short-term credit assessment
	Risk weights	50%
	Type of credit protection	Secured by mortgages on immovable property
s008 r220 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Exposure class before reassignment	Exposures to corporates without a short-term credit assessment
	Risk weights	50%
	Type of credit protection	Secured by mortgages on immovable property
	Use of external ratings	Rated exposure
s008 r220 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Exposure class before reassignment	Exposures to corporates without a short-term credit assessment

s008 r220 c240	Risk weights	50%
	Type of credit protection	Secured by mortgages on immovable property
	Use of external ratings	Unrated exposure where a derived rating is used

s008 r240 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Exposure class before reassignment	Exposures to corporates without a short-term credit assessment
	Risk weights	100%
	Type of credit protection	Secured by mortgages on immovable property

s008 r240 c020	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Counterparty sector	Default funds
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Exposure class before reassignment	Exposures to corporates without a short-term credit assessment
	Risk weights	100%
	Type of credit protection	Secured by mortgages on immovable property

s008 r240 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Exposure class before reassignment	Exposures to corporates without a short-term credit assessment
	Risk weights	100%
	Type of credit protection	Secured by mortgages on immovable property

s008 r240 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Exposure class before reassignment	Exposures to corporates without a short-term credit assessment
	Risk weights	100%
	Type of credit protection	Secured by mortgages on immovable property

s008 r240 c050	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment

s008 r240 c050	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
	Exposure class before reassignment	Exposures to corporates without a short-term credit assessment
	Risk weights	100%
	Type of credit protection	Secured by mortgages on immovable property
s008 r240 c060	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Credit derivatives - Substitution effect
	Exposure class before reassignment	Exposures to corporates without a short-term credit assessment
	Risk weights	100%
	Type of credit protection	Secured by mortgages on immovable property
s008 r240 c070	Metric	CRM substitution effects - Value of Financial collateral: simple method [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Financial collateral simple method
	Exposure class before reassignment	Exposures to corporates without a short-term credit assessment
	Risk weights	100%
	Type of credit protection	Secured by mortgages on immovable property
s008 r240 c080	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Funded credit protection other than financial collateral with substitution effect
	Exposure class before reassignment	Exposures to corporates without a short-term credit assessment
	Risk weights	100%
	Type of credit protection	Secured by mortgages on immovable property
s008 r240 c090	Metric	CRM substitution effects Outflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques substitution effect

s008 r240 c090	Exposure class before reassignment	Exposures to corporates without a short-term credit assessment
	Risk weights	100%
	Type of credit protection	Secured by mortgages on immovable property
s008 r240 c100	Metric	CRM substitution effects Inflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Exposure class before reassignment	Exposures to corporates without a short-term credit assessment
	Risk weights	100%
	Type of credit protection	Secured by mortgages on immovable property
s008 r240 c110	Metric	Exposure after CRM substitution effects pre conversion factors, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Exposure class before reassignment	Exposures to corporates without a short-term credit assessment
	Risk weights	100%
	Type of credit protection	Secured by mortgages on immovable property
s008 r240 c120	Metric	CRM Volatility adjustment to the exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
	Exposure class before reassignment	Exposures to corporates without a short-term credit assessment
	Risk weights	100%
	Type of credit protection	Secured by mortgages on immovable property
s008 r240 c130	Metric	CRM Financial collateral: adjusted value (Cvam) [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
	Exposure class before reassignment	Exposures to corporates without a short-term credit assessment
	Risk weights	100%
	Type of credit protection	Secured by mortgages on immovable property
s008 r240 c140	Metric	CRM Volatility and maturity adjustments [mi]
	Base	Exposures

s008 r240 c140	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
	Exposure class before reassignment	Exposures to corporates without a short-term credit assessment
	Risk weights	100%
	Type of credit protection	Secured by mortgages on immovable property
s008 r240 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Exposure class before reassignment	Exposures to corporates without a short-term credit assessment
	Risk weights	100%
	Type of credit protection	Secured by mortgages on immovable property
s008 r240 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
	Exposure class before reassignment	Exposures to corporates without a short-term credit assessment
	Risk weights	100%
	Type of credit protection	Secured by mortgages on immovable property
s008 r240 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
	Exposure class before reassignment	Exposures to corporates without a short-term credit assessment
	Risk weights	100%
	Type of credit protection	Secured by mortgages on immovable property
s008 r240 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%

s008 r240 c180	Exposure class before reassignment	Exposures to corporates without a short-term credit assessment
	Risk weights	100%
	Type of credit protection	Secured by mortgages on immovable property

s008 r240 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
	Exposure class before reassignment	Exposures to corporates without a short-term credit assessment
	Risk weights	100%
	Type of credit protection	Secured by mortgages on immovable property

s008 r240 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Exposure class before reassignment	Exposures to corporates without a short-term credit assessment
	Risk weights	100%
	Type of credit protection	Secured by mortgages on immovable property

s008 r240 c210	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Counterparty credit risk
	Exposure class before reassignment	Exposures to corporates without a short-term credit assessment
	Risk weights	100%
	Type of credit protection	Secured by mortgages on immovable property

s008 r240 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Exposure class before reassignment	Exposures to corporates without a short-term credit assessment
	Risk weights	100%
	Type of credit protection	Secured by mortgages on immovable property

s008 r240 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment

s008 r240 c230		
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Exposure class before reassignment	Exposures to corporates without a short-term credit assessment
	Risk weights	100%
	Type of credit protection	Secured by mortgages on immovable property
	Use of external ratings	Rated exposure

s008 r240 c240		
	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Exposure class before reassignment	Exposures to corporates without a short-term credit assessment
	Risk weights	100%
	Type of credit protection	Secured by mortgages on immovable property
	Use of external ratings	Unrated exposure where a derived rating is used

s009 r220 c010		
	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Exposure class before reassignment	Retail exposures
	Risk weights	50%
	Type of credit protection	Secured by mortgages on immovable property

s009 r220 c020		
	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Counterparty sector	Default funds
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Exposure class before reassignment	Retail exposures
	Risk weights	50%
	Type of credit protection	Secured by mortgages on immovable property

s009 r220 c030		
	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Exposure class before reassignment	Retail exposures
	Risk weights	50%

s009 r220 c030	Type of credit protection	Secured by mortgages on immovable property
s009 r220 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Exposure class before reassignment	Retail exposures
	Risk weights	50%
	Type of credit protection	Secured by mortgages on immovable property
s009 r220 c050	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
	Exposure class before reassignment	Retail exposures
	Risk weights	50%
	Type of credit protection	Secured by mortgages on immovable property
s009 r220 c060	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Credit derivatives - Substitution effect
	Exposure class before reassignment	Retail exposures
	Risk weights	50%
	Type of credit protection	Secured by mortgages on immovable property
s009 r220 c070	Metric	CRM substitution effects - Value of Financial collateral: simple method [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Financial collateral simple method
	Exposure class before reassignment	Retail exposures
	Risk weights	50%
	Type of credit protection	Secured by mortgages on immovable property
s009 r220 c080	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment

s009 r220 c080

Approach	Standardised Approach
Exposure class	Exposures secured by mortgages on immovable property
Type of risk	Credit risk, counterparty credit risk and free deliveries
CRM Effects/Collateral	Funded credit protection other than financial collateral with substitution effect
Exposure class before reassignment	Retail exposures
Risk weights	50%
Type of credit protection	Secured by mortgages on immovable property

s009 r220 c090

Metric	CRM substitution effects Outflows, net of value adjustments and provisions [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Standardised Approach
Exposure class	Exposures secured by mortgages on immovable property
Type of risk	Credit risk, counterparty credit risk and free deliveries
CRM Effects/Collateral	CRM techniques substitution effect
Exposure class before reassignment	Retail exposures
Risk weights	50%
Type of credit protection	Secured by mortgages on immovable property

s009 r220 c100

Metric	CRM substitution effects Inflows, net of value adjustments and provisions [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Standardised Approach
Exposure class	Exposures secured by mortgages on immovable property
Type of risk	Credit risk, counterparty credit risk and free deliveries
Exposure class before reassignment	Retail exposures
Risk weights	50%
Type of credit protection	Secured by mortgages on immovable property

s009 r220 c110

Metric	Exposure after CRM substitution effects pre conversion factors, net of value adjustments and provisions [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Standardised Approach
Exposure class	Exposures secured by mortgages on immovable property
Type of risk	Credit risk, counterparty credit risk and free deliveries
Exposure class before reassignment	Retail exposures
Risk weights	50%
Type of credit protection	Secured by mortgages on immovable property

s009 r220 c120

Metric	CRM Volatility adjustment to the exposure [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Standardised Approach
Exposure class	Exposures secured by mortgages on immovable property
Type of risk	Credit risk, counterparty credit risk and free deliveries
CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
Exposure class before reassignment	Retail exposures
Risk weights	50%

s009 r220 c120	Type of credit protection	Secured by mortgages on immovable property

s009 r220 c130	Metric	CRM Financial collateral: adjusted value (Cvam) [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
	Exposure class before reassignment	Retail exposures
	Risk weights	50%
	Type of credit protection	Secured by mortgages on immovable property

s009 r220 c140	Metric	CRM Volatility and maturity adjustments [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
	Exposure class before reassignment	Retail exposures
	Risk weights	50%
	Type of credit protection	Secured by mortgages on immovable property

s009 r220 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Exposure class before reassignment	Retail exposures
	Risk weights	50%
	Type of credit protection	Secured by mortgages on immovable property

s009 r220 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
	Exposure class before reassignment	Retail exposures
	Risk weights	50%
	Type of credit protection	Secured by mortgages on immovable property

s009 r220 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment

s009 r220 c170	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
	Exposure class before reassignment	Retail exposures
	Risk weights	50%
	Type of credit protection	Secured by mortgages on immovable property
s009 r220 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
	Exposure class before reassignment	Retail exposures
	Risk weights	50%
	Type of credit protection	Secured by mortgages on immovable property
s009 r220 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
	Exposure class before reassignment	Retail exposures
	Risk weights	50%
	Type of credit protection	Secured by mortgages on immovable property
s009 r220 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Exposure class before reassignment	Retail exposures
	Risk weights	50%
	Type of credit protection	Secured by mortgages on immovable property
s009 r220 c210	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Counterparty credit risk
	Exposure class before reassignment	Retail exposures
	Risk weights	50%

s009 r220 c210	Type of credit protection	Secured by mortgages on immovable property
s009 r220 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Exposure class before reassignment	Retail exposures
	Risk weights	50%
	Type of credit protection	Secured by mortgages on immovable property
s009 r220 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Exposure class before reassignment	Retail exposures
	Risk weights	50%
	Type of credit protection	Secured by mortgages on immovable property
	Use of external ratings	Rated exposure
s009 r220 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Exposure class before reassignment	Retail exposures
	Risk weights	50%
	Type of credit protection	Secured by mortgages on immovable property
	Use of external ratings	Unrated exposure where a derived rating is used
s009 r240 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Exposure class before reassignment	Retail exposures
	Risk weights	100%
	Type of credit protection	Secured by mortgages on immovable property
s009 r240 c020	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach

s009 r240 c020	Exposure class	Exposures secured by mortgages on immovable property
	Counterparty sector	Default funds
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Exposure class before reassignment	Retail exposures
	Risk weights	100%
	Type of credit protection	Secured by mortgages on immovable property
s009 r240 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Exposure class before reassignment	Retail exposures
	Risk weights	100%
	Type of credit protection	Secured by mortgages on immovable property
s009 r240 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Exposure class before reassignment	Retail exposures
	Risk weights	100%
	Type of credit protection	Secured by mortgages on immovable property
s009 r240 c050	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
	Exposure class before reassignment	Retail exposures
	Risk weights	100%
	Type of credit protection	Secured by mortgages on immovable property
s009 r240 c060	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Credit derivatives - Substitution effect
	Exposure class before reassignment	Retail exposures
	Risk weights	100%
	Type of credit protection	Secured by mortgages on immovable property

s009 r240 c070	Metric	CRM substitution effects - Value of Financial collateral: simple method [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Financial collateral simple method
	Exposure class before reassignment	Retail exposures
	Risk weights	100%
	Type of credit protection	Secured by mortgages on immovable property
s009 r240 c080	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Funded credit protection other than financial collateral with substitution effect
	Exposure class before reassignment	Retail exposures
	Risk weights	100%
	Type of credit protection	Secured by mortgages on immovable property
s009 r240 c090	Metric	CRM substitution effects Outflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques substitution effect
	Exposure class before reassignment	Retail exposures
	Risk weights	100%
	Type of credit protection	Secured by mortgages on immovable property
s009 r240 c100	Metric	CRM substitution effects Inflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Exposure class before reassignment	Retail exposures
	Risk weights	100%
	Type of credit protection	Secured by mortgages on immovable property
s009 r240 c110	Metric	Exposure after CRM substitution effects pre conversion factors, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach

s009 r240 c110	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Exposure class before reassignment	Retail exposures
	Risk weights	100%
	Type of credit protection	Secured by mortgages on immovable property
s009 r240 c120	Metric	CRM Volatility adjustment to the exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
	Exposure class before reassignment	Retail exposures
	Risk weights	100%
	Type of credit protection	Secured by mortgages on immovable property
s009 r240 c130	Metric	CRM Financial collateral: adjusted value (Cvam) [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
	Exposure class before reassignment	Retail exposures
	Risk weights	100%
	Type of credit protection	Secured by mortgages on immovable property
s009 r240 c140	Metric	CRM Volatility and maturity adjustments [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
	Exposure class before reassignment	Retail exposures
	Risk weights	100%
	Type of credit protection	Secured by mortgages on immovable property
s009 r240 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Exposure class before reassignment	Retail exposures
	Risk weights	100%
	Type of credit protection	Secured by mortgages on immovable property

s009 r240 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
	Exposure class before reassignment	Retail exposures
	Risk weights	100%
	Type of credit protection	Secured by mortgages on immovable property
s009 r240 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
	Exposure class before reassignment	Retail exposures
	Risk weights	100%
	Type of credit protection	Secured by mortgages on immovable property
s009 r240 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
	Exposure class before reassignment	Retail exposures
	Risk weights	100%
	Type of credit protection	Secured by mortgages on immovable property
s009 r240 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
	Exposure class before reassignment	Retail exposures
	Risk weights	100%
	Type of credit protection	Secured by mortgages on immovable property
s009 r240 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment

s009 r240 c200	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Exposure class before reassignment	Retail exposures
	Risk weights	100%
	Type of credit protection	Secured by mortgages on immovable property
s009 r240 c210	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Counterparty credit risk
	Exposure class before reassignment	Retail exposures
	Risk weights	100%
	Type of credit protection	Secured by mortgages on immovable property
s009 r240 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Exposure class before reassignment	Retail exposures
	Risk weights	100%
	Type of credit protection	Secured by mortgages on immovable property
s009 r240 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Exposure class before reassignment	Retail exposures
	Risk weights	100%
	Type of credit protection	Secured by mortgages on immovable property
	Use of external ratings	Rated exposure
s009 r240 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Exposure class before reassignment	Retail exposures
	Risk weights	100%
	Type of credit protection	Secured by mortgages on immovable property
	Use of external ratings	Unrated exposure where a derived rating is used

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s001 r230 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	100%
s001 r230 c020	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Counterparty sector	Default funds
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	100%
s001 r230 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	100%
s001 r230 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	100%
s001 r230 c050	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
	Risk weights	100%
s001 r230 c060	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach

s001 r230 c060	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Credit derivatives - Substitution effect
	Risk weights	100%
s001 r230 c070	Metric	CRM substitution effects - Value of Financial collateral: simple method [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Financial collateral simple method
	Risk weights	100%
s001 r230 c080	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Funded credit protection other than financial collateral with substitution effect
	Risk weights	100%
s001 r230 c090	Metric	CRM substitution effects Outflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques substitution effect
	Risk weights	100%
s001 r230 c100	Metric	CRM substitution effects Inflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	100%
s001 r230 c110	Metric	Exposure after CRM substitution effects pre conversion factors, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	100%
s001 r230 c120	Metric	CRM Volatility adjustment to the exposure [mi]

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s001 r230 c120	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
	Risk weights	100%
s001 r230 c130	Metric	CRM Financial collateral: adjusted value (Cvam) [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
	Risk weights	100%
s001 r230 c140	Metric	CRM Volatility and maturity adjustments [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
	Risk weights	100%
s001 r230 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	100%
s001 r230 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
	Risk weights	100%
s001 r230 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default

s001 r230 c170	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
	Risk weights	100%
s001 r230 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
	Risk weights	100%
s001 r230 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
	Risk weights	100%
s001 r230 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	100%
s001 r230 c210	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Counterparty credit risk
	Methods to determine risk weights	Standardised Approach
	Risk weights	100%
s001 r230 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	100%
s001 r230 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures

s001 r230 c230	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	100%
	Use of external ratings	Rated exposure
s001 r230 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	100%
	Use of external ratings	Unrated exposure where a derived rating is used
s001 r250 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	150%
s001 r250 c020	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Counterparty sector	Default funds
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	150%
s001 r250 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	150%
s001 r250 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	150%

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s001 r250 c050	Metric	CRM substitution effects - Value of Guarantees [mi]	
	Base	Exposures	
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment	
	Approach	Standardised Approach	
	Exposure class	Exposures in default	
	Type of risk	Credit risk, counterparty credit risk and free deliveries	
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect	
	Risk weights	150%	
s001 r250 c060	Metric	CRM substitution effects - Value of Credit derivatives [mi]	
	Base	Exposures	
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment	
	Approach	Standardised Approach	
	Exposure class	Exposures in default	
	Type of risk	Credit risk, counterparty credit risk and free deliveries	
	CRM Effects/Collateral	Credit derivatives - Substitution effect	
	Risk weights	150%	
s001 r250 c070	Metric	CRM substitution effects - Value of Financial collateral: simple method [mi]	
	Base	Exposures	
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment	
	Approach	Standardised Approach	
	Exposure class	Exposures in default	
	Type of risk	Credit risk, counterparty credit risk and free deliveries	
	CRM Effects/Collateral	Financial collateral simple method	
	Risk weights	150%	
s001 r250 c080	Metric	CRM substitution effects - Value of Other funded credit protection [mi]	
	Base	Exposures	
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment	
	Approach	Standardised Approach	
	Exposure class	Exposures in default	
	Type of risk	Credit risk, counterparty credit risk and free deliveries	
	CRM Effects/Collateral	Funded credit protection other than financial collateral with substitution effect	
	Risk weights	150%	
s001 r250 c090	Metric	CRM substitution effects Outflows, net of value adjustments and provisions [mi]	
	Base	Exposures	
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment	
	Approach	Standardised Approach	
	Exposure class	Exposures in default	
	Type of risk	Credit risk, counterparty credit risk and free deliveries	
	CRM Effects/Collateral	CRM techniques substitution effect	
	Risk weights	150%	
s001 r250 c100	Metric	CRM substitution effects Inflows, net of value adjustments and provisions [mi]	
	Base	Exposures	
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment	

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s001 r250 c100	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	150%
s001 r250 c110	Metric	Exposure after CRM substitution effects pre conversion factors, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	150%
s001 r250 c120	Metric	CRM Volatility adjustment to the exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
	Risk weights	150%
s001 r250 c130	Metric	CRM Financial collateral: adjusted value (Cvam) [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
	Risk weights	150%
s001 r250 c140	Metric	CRM Volatility and maturity adjustments [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
	Risk weights	150%
s001 r250 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	150%
s001 r250 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]

s001 r250 c160	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
	Risk weights	150%
s001 r250 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
	Risk weights	150%
s001 r250 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
	Risk weights	150%
s001 r250 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
	Risk weights	150%
s001 r250 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	150%
s001 r250 c210	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default

s001 r250 c210	Type of risk	Counterparty credit risk
	Methods to determine risk weights	Standardised Approach
	Risk weights	150%
s001 r250 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	150%
s001 r250 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	150%
	Use of external ratings	Rated exposure
s001 r250 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Risk weights	150%
	Use of external ratings	Unrated exposure where a derived rating is used
s002 r230 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Exposure class before reassignment	Exposures to central governments or central banks
	Risk weights	100%
s002 r230 c020	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Counterparty sector	Default funds
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Exposure class before reassignment	Exposures to central governments or central banks
	Risk weights	100%

s002 r230 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Exposure class before reassignment	Exposures to central governments or central banks
	Risk weights	100%
s002 r230 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Exposure class before reassignment	Exposures to central governments or central banks
	Risk weights	100%
s002 r230 c050	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
	Exposure class before reassignment	Exposures to central governments or central banks
	Risk weights	100%
s002 r230 c060	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Credit derivatives - Substitution effect
	Exposure class before reassignment	Exposures to central governments or central banks
	Risk weights	100%
s002 r230 c070	Metric	CRM substitution effects - Value of Financial collateral: simple method [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Financial collateral simple method
	Exposure class before reassignment	Exposures to central governments or central banks
	Risk weights	100%

s002 r230 c080	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Funded credit protection other than financial collateral with substitution effect
	Exposure class before reassignment	Exposures to central governments or central banks
	Risk weights	100%
s002 r230 c090	Metric	CRM substitution effects Outflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques substitution effect
	Exposure class before reassignment	Exposures to central governments or central banks
	Risk weights	100%
s002 r230 c100	Metric	CRM substitution effects Inflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Exposure class before reassignment	Exposures to central governments or central banks
	Risk weights	100%
s002 r230 c110	Metric	Exposure after CRM substitution effects pre conversion factors, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Exposure class before reassignment	Exposures to central governments or central banks
	Risk weights	100%
s002 r230 c120	Metric	CRM Volatility adjustment to the exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
	Exposure class before reassignment	Exposures to central governments or central banks
	Risk weights	100%

s002 r230 c130	Metric	CRM Financial collateral: adjusted value (Cvam) [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
	Exposure class before reassignment	Exposures to central governments or central banks
	Risk weights	100%
s002 r230 c140	Metric	CRM Volatility and maturity adjustments [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
	Exposure class before reassignment	Exposures to central governments or central banks
	Risk weights	100%
s002 r230 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Exposure class before reassignment	Exposures to central governments or central banks
	Risk weights	100%
s002 r230 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
	Exposure class before reassignment	Exposures to central governments or central banks
	Risk weights	100%
s002 r230 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
	Exposure class before reassignment	Exposures to central governments or central banks
	Risk weights	100%

s002 r230 c180		
	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
	Exposure class before reassignment	Exposures to central governments or central banks
	Risk weights	100%

s002 r230 c190		
	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
	Exposure class before reassignment	Exposures to central governments or central banks
	Risk weights	100%

s002 r230 c200		
	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Exposure class before reassignment	Exposures to central governments or central banks
	Risk weights	100%

s002 r230 c210		
	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Counterparty credit risk
	Exposure class before reassignment	Exposures to central governments or central banks
	Methods to determine risk weights	Standardised Approach
	Risk weights	100%

s002 r230 c220		
	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Exposure class before reassignment	Exposures to central governments or central banks
	Risk weights	100%

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s002 r230 c230

Metric	Risk weighted exposure amount [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Standardised Approach
Exposure class	Exposures in default
Type of risk	Credit risk, counterparty credit risk and free deliveries
Exposure class before reassignment	Exposures to central governments or central banks
Risk weights	100%
Use of external ratings	Rated exposure

s002 r230 c240

Metric	Risk weighted exposure amount [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Standardised Approach
Exposure class	Exposures in default
Type of risk	Credit risk, counterparty credit risk and free deliveries
Exposure class before reassignment	Exposures to central governments or central banks
Risk weights	100%
Use of external ratings	Unrated exposure where a derived rating is used

s002 r250 c010

Metric	Original exposure pre conversion factors [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Standardised Approach
Exposure class	Exposures in default
Type of risk	Credit risk, counterparty credit risk and free deliveries
Exposure class before reassignment	Exposures to central governments or central banks
Risk weights	150%

s002 r250 c020

Metric	Original exposure pre conversion factors [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Standardised Approach
Exposure class	Exposures in default
Counterparty sector	Default funds
Type of risk	Credit risk, counterparty credit risk and free deliveries
Exposure class before reassignment	Exposures to central governments or central banks
Risk weights	150%

s002 r250 c030

Metric	Value adjustments and provision associated with the original exposure [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Standardised Approach
Exposure class	Exposures in default
Type of risk	Credit risk, counterparty credit risk and free deliveries
Exposure class before reassignment	Exposures to central governments or central banks
Risk weights	150%

s002 r250 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Exposure class before reassignment	Exposures to central governments or central banks
	Risk weights	150%
s002 r250 c050	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
	Exposure class before reassignment	Exposures to central governments or central banks
	Risk weights	150%
s002 r250 c060	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Credit derivatives - Substitution effect
	Exposure class before reassignment	Exposures to central governments or central banks
	Risk weights	150%
s002 r250 c070	Metric	CRM substitution effects - Value of Financial collateral: simple method [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Financial collateral simple method
	Exposure class before reassignment	Exposures to central governments or central banks
	Risk weights	150%
s002 r250 c080	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Funded credit protection other than financial collateral with substitution effect
	Exposure class before reassignment	Exposures to central governments or central banks
	Risk weights	150%

s002 r250 c090	Metric	CRM substitution effects Outflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques substitution effect
	Exposure class before reassignment	Exposures to central governments or central banks
	Risk weights	150%
s002 r250 c100	Metric	CRM substitution effects Inflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Exposure class before reassignment	Exposures to central governments or central banks
	Risk weights	150%
s002 r250 c110	Metric	Exposure after CRM substitution effects pre conversion factors, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Exposure class before reassignment	Exposures to central governments or central banks
	Risk weights	150%
s002 r250 c120	Metric	CRM Volatility adjustment to the exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
	Exposure class before reassignment	Exposures to central governments or central banks
	Risk weights	150%
s002 r250 c130	Metric	CRM Financial collateral: adjusted value (Cvam) [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
	Exposure class before reassignment	Exposures to central governments or central banks
	Risk weights	150%

s002 r250 c140	Metric	CRM Volatility and maturity adjustments [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
	Exposure class before reassignment	Exposures to central governments or central banks
	Risk weights	150%

s002 r250 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Exposure class before reassignment	Exposures to central governments or central banks
	Risk weights	150%

s002 r250 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
	Exposure class before reassignment	Exposures to central governments or central banks
	Risk weights	150%

s002 r250 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
	Exposure class before reassignment	Exposures to central governments or central banks
	Risk weights	150%

s002 r250 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
	Exposure class before reassignment	Exposures to central governments or central banks
	Risk weights	150%

s002 r250 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
	Exposure class before reassignment	Exposures to central governments or central banks
	Risk weights	150%
s002 r250 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Exposure class before reassignment	Exposures to central governments or central banks
	Risk weights	150%
s002 r250 c210	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Counterparty credit risk
	Exposure class before reassignment	Exposures to central governments or central banks
	Methods to determine risk weights	Standardised Approach
	Risk weights	150%
s002 r250 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Exposure class before reassignment	Exposures to central governments or central banks
	Risk weights	150%
s002 r250 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Exposure class before reassignment	Exposures to central governments or central banks
	Risk weights	150%
	Use of external ratings	Rated exposure

s002 r250 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Exposure class before reassignment	Exposures to central governments or central banks
	Risk weights	150%
	Use of external ratings	Unrated exposure where a derived rating is used

s003 r230 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Exposure class before reassignment	Exposures to regional governments or local authorities
	Risk weights	100%

s003 r230 c020	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Counterparty sector	Default funds
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Exposure class before reassignment	Exposures to regional governments or local authorities
	Risk weights	100%

s003 r230 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Exposure class before reassignment	Exposures to regional governments or local authorities
	Risk weights	100%

s003 r230 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Exposure class before reassignment	Exposures to regional governments or local authorities
	Risk weights	100%

| **s003 r230 c050** | Metric | CRM substitution effects - Value of Guarantees [mi] |

s003 r230 c050	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
	Exposure class before reassignment	Exposures to regional governments or local authorities
	Risk weights	100%
s003 r230 c060	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Credit derivatives - Substitution effect
	Exposure class before reassignment	Exposures to regional governments or local authorities
	Risk weights	100%
s003 r230 c070	Metric	CRM substitution effects - Value of Financial collateral: simple method [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Financial collateral simple method
	Exposure class before reassignment	Exposures to regional governments or local authorities
	Risk weights	100%
s003 r230 c080	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Funded credit protection other than financial collateral with substitution effect
	Exposure class before reassignment	Exposures to regional governments or local authorities
	Risk weights	100%
s003 r230 c090	Metric	CRM substitution effects Outflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques substitution effect
	Exposure class before reassignment	Exposures to regional governments or local authorities
	Risk weights	100%

s003 r230 c100

Metric	CRM substitution effects Inflows, net of value adjustments and provisions [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Standardised Approach
Exposure class	Exposures in default
Type of risk	Credit risk, counterparty credit risk and free deliveries
Exposure class before reassignment	Exposures to regional governments or local authorities
Risk weights	100%

s003 r230 c110

Metric	Exposure after CRM substitution effects pre conversion factors, net of value adjustments and provisions [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Standardised Approach
Exposure class	Exposures in default
Type of risk	Credit risk, counterparty credit risk and free deliveries
Exposure class before reassignment	Exposures to regional governments or local authorities
Risk weights	100%

s003 r230 c120

Metric	CRM Volatility adjustment to the exposure [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Standardised Approach
Exposure class	Exposures in default
Type of risk	Credit risk, counterparty credit risk and free deliveries
CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
Exposure class before reassignment	Exposures to regional governments or local authorities
Risk weights	100%

s003 r230 c130

Metric	CRM Financial collateral: adjusted value (Cvam) [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Standardised Approach
Exposure class	Exposures in default
Type of risk	Credit risk, counterparty credit risk and free deliveries
CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
Exposure class before reassignment	Exposures to regional governments or local authorities
Risk weights	100%

s003 r230 c140

Metric	CRM Volatility and maturity adjustments [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Standardised Approach
Exposure class	Exposures in default
Type of risk	Credit risk, counterparty credit risk and free deliveries
CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
Exposure class before reassignment	Exposures to regional governments or local authorities
Risk weights	100%

s003 r230 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Exposure class before reassignment	Exposures to regional governments or local authorities
	Risk weights	100%
s003 r230 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
	Exposure class before reassignment	Exposures to regional governments or local authorities
	Risk weights	100%
s003 r230 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
	Exposure class before reassignment	Exposures to regional governments or local authorities
	Risk weights	100%
s003 r230 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
	Exposure class before reassignment	Exposures to regional governments or local authorities
	Risk weights	100%
s003 r230 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
	Exposure class before reassignment	Exposures to regional governments or local authorities
	Risk weights	100%

s003 r230 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Exposure class before reassignment	Exposures to regional governments or local authorities
	Risk weights	100%
s003 r230 c210	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Counterparty credit risk
	Exposure class before reassignment	Exposures to regional governments or local authorities
	Methods to determine risk weights	Standardised Approach
	Risk weights	100%
s003 r230 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Exposure class before reassignment	Exposures to regional governments or local authorities
	Risk weights	100%
s003 r230 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Exposure class before reassignment	Exposures to regional governments or local authorities
	Risk weights	100%
	Use of external ratings	Rated exposure
s003 r230 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Exposure class before reassignment	Exposures to regional governments or local authorities
	Risk weights	100%
	Use of external ratings	Unrated exposure where a derived rating is used

s003 r250 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Exposure class before reassignment	Exposures to regional governments or local authorities
	Risk weights	150%
s003 r250 c020	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Counterparty sector	Default funds
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Exposure class before reassignment	Exposures to regional governments or local authorities
	Risk weights	150%
s003 r250 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Exposure class before reassignment	Exposures to regional governments or local authorities
	Risk weights	150%
s003 r250 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Exposure class before reassignment	Exposures to regional governments or local authorities
	Risk weights	150%
s003 r250 c050	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
	Exposure class before reassignment	Exposures to regional governments or local authorities
	Risk weights	150%
s003 r250 c060	Metric	CRM substitution effects - Value of Credit derivatives [mi]

s003 r250 c060	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Credit derivatives - Substitution effect
	Exposure class before reassignment	Exposures to regional governments or local authorities
	Risk weights	150%
s003 r250 c070	Metric	CRM substitution effects - Value of Financial collateral: simple method [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Financial collateral simple method
	Exposure class before reassignment	Exposures to regional governments or local authorities
	Risk weights	150%
s003 r250 c080	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Funded credit protection other than financial collateral with substitution effect
	Exposure class before reassignment	Exposures to regional governments or local authorities
	Risk weights	150%
s003 r250 c090	Metric	CRM substitution effects Outflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques substitution effect
	Exposure class before reassignment	Exposures to regional governments or local authorities
	Risk weights	150%
s003 r250 c100	Metric	CRM substitution effects Inflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Exposures to regional governments or local authorities
	Exposure class before reassignment	Exposures to regional governments or local authorities
	Risk weights	150%

s003 r250 c110	Metric	Exposure after CRM substitution effects pre conversion factors, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Exposure class before reassignment	Exposures to regional governments or local authorities
	Risk weights	150%

s003 r250 c120	Metric	CRM Volatility adjustment to the exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
	Exposure class before reassignment	Exposures to regional governments or local authorities
	Risk weights	150%

s003 r250 c130	Metric	CRM Financial collateral: adjusted value (Cvam) [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
	Exposure class before reassignment	Exposures to regional governments or local authorities
	Risk weights	150%

s003 r250 c140	Metric	CRM Volatility and maturity adjustments [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
	Exposure class before reassignment	Exposures to regional governments or local authorities
	Risk weights	150%

s003 r250 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Exposure class before reassignment	Exposures to regional governments or local authorities
	Risk weights	150%

s003 r250 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
	Exposure class before reassignment	Exposures to regional governments or local authorities
	Risk weights	150%
s003 r250 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
	Exposure class before reassignment	Exposures to regional governments or local authorities
	Risk weights	150%
s003 r250 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
	Exposure class before reassignment	Exposures to regional governments or local authorities
	Risk weights	150%
s003 r250 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
	Exposure class before reassignment	Exposures to regional governments or local authorities
	Risk weights	150%
s003 r250 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Exposure class before reassignment	Exposures to regional governments or local authorities
	Risk weights	150%

s003 r250 c210	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Counterparty credit risk
	Exposure class before reassignment	Exposures to regional governments or local authorities
	Methods to determine risk weights	Standardised Approach
	Risk weights	150%
s003 r250 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Exposure class before reassignment	Exposures to regional governments or local authorities
	Risk weights	150%
s003 r250 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Exposure class before reassignment	Exposures to regional governments or local authorities
	Risk weights	150%
	Use of external ratings	Rated exposure
s003 r250 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Exposure class before reassignment	Exposures to regional governments or local authorities
	Risk weights	150%
	Use of external ratings	Unrated exposure where a derived rating is used
s004 r230 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Exposure class before reassignment	Exposures to public sector entities
	Risk weights	100%

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s004 r230 c020

Metric	Original exposure pre conversion factors [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Standardised Approach
Exposure class	Exposures in default
Counterparty sector	Default funds
Type of risk	Credit risk, counterparty credit risk and free deliveries
Exposure class before reassignment	Exposures to public sector entities
Risk weights	100%

s004 r230 c030

Metric	Value adjustments and provision associated with the original exposure [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Standardised Approach
Exposure class	Exposures in default
Type of risk	Credit risk, counterparty credit risk and free deliveries
Exposure class before reassignment	Exposures to public sector entities
Risk weights	100%

s004 r230 c040

Metric	Exposure net of value adjustments and provisions [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Standardised Approach
Exposure class	Exposures in default
Type of risk	Credit risk, counterparty credit risk and free deliveries
Exposure class before reassignment	Exposures to public sector entities
Risk weights	100%

s004 r230 c050

Metric	CRM substitution effects - Value of Guarantees [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Standardised Approach
Exposure class	Exposures in default
Type of risk	Credit risk, counterparty credit risk and free deliveries
CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
Exposure class before reassignment	Exposures to public sector entities
Risk weights	100%

s004 r230 c060

Metric	CRM substitution effects - Value of Credit derivatives [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Standardised Approach
Exposure class	Exposures in default
Type of risk	Credit risk, counterparty credit risk and free deliveries
CRM Effects/Collateral	Credit derivatives - Substitution effect
Exposure class before reassignment	Exposures to public sector entities
Risk weights	100%

s004 r230 c070	Metric	CRM substitution effects - Value of Financial collateral: simple method [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Financial collateral simple method
	Exposure class before reassignment	Exposures to public sector entities
	Risk weights	100%
s004 r230 c080	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Funded credit protection other than financial collateral with substitution effect
	Exposure class before reassignment	Exposures to public sector entities
	Risk weights	100%
s004 r230 c090	Metric	CRM substitution effects Outflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques substitution effect
	Exposure class before reassignment	Exposures to public sector entities
	Risk weights	100%
s004 r230 c100	Metric	CRM substitution effects Inflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Exposure class before reassignment	Exposures to public sector entities
	Risk weights	100%
s004 r230 c110	Metric	Exposure after CRM substitution effects pre conversion factors, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Exposure class before reassignment	Exposures to public sector entities
	Risk weights	100%

s004 r230 c120	Metric	CRM Volatility adjustment to the exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
	Exposure class before reassignment	Exposures to public sector entities
	Risk weights	100%
s004 r230 c130	Metric	CRM Financial collateral: adjusted value (Cvam) [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
	Exposure class before reassignment	Exposures to public sector entities
	Risk weights	100%
s004 r230 c140	Metric	CRM Volatility and maturity adjustments [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
	Exposure class before reassignment	Exposures to public sector entities
	Risk weights	100%
s004 r230 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Exposure class before reassignment	Exposures to public sector entities
	Risk weights	100%
s004 r230 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
	Exposure class before reassignment	Exposures to public sector entities
	Risk weights	100%

s004 r230 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
	Exposure class before reassignment	Exposures to public sector entities
	Risk weights	100%
s004 r230 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
	Exposure class before reassignment	Exposures to public sector entities
	Risk weights	100%
s004 r230 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
	Exposure class before reassignment	Exposures to public sector entities
	Risk weights	100%
s004 r230 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Exposure class before reassignment	Exposures to public sector entities
	Risk weights	100%
s004 r230 c210	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Counterparty credit risk
	Exposure class before reassignment	Exposures to public sector entities
	Methods to determine risk weights	Standardised Approach

s004 r230 c210	Risk weights	100%

s004 r230 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Exposure class before reassignment	Exposures to public sector entities
	Risk weights	100%

s004 r230 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Exposure class before reassignment	Exposures to public sector entities
	Risk weights	100%
	Use of external ratings	Rated exposure

s004 r230 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Exposure class before reassignment	Exposures to public sector entities
	Risk weights	100%
	Use of external ratings	Unrated exposure where a derived rating is used

s004 r250 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Exposure class before reassignment	Exposures to public sector entities
	Risk weights	150%

s004 r250 c020	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Counterparty sector	Default funds
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Exposure class before reassignment	Exposures to public sector entities

s004 r250 c020	Risk weights	150%

s004 r250 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Exposure class before reassignment	Exposures to public sector entities
	Risk weights	150%

s004 r250 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Exposure class before reassignment	Exposures to public sector entities
	Risk weights	150%

s004 r250 c050	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
	Exposure class before reassignment	Exposures to public sector entities
	Risk weights	150%

s004 r250 c060	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Credit derivatives - Substitution effect
	Exposure class before reassignment	Exposures to public sector entities
	Risk weights	150%

s004 r250 c070	Metric	CRM substitution effects - Value of Financial collateral: simple method [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Financial collateral simple method
	Exposure class before reassignment	Exposures to public sector entities

s004 r250 c070	Risk weights	150%

s004 r250 c080	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Funded credit protection other than financial collateral with substitution effect
	Exposure class before reassignment	Exposures to public sector entities
	Risk weights	150%

s004 r250 c090	Metric	CRM substitution effects Outflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques substitution effect
	Exposure class before reassignment	Exposures to public sector entities
	Risk weights	150%

s004 r250 c100	Metric	CRM substitution effects Inflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Exposure class before reassignment	Exposures to public sector entities
	Risk weights	150%

s004 r250 c110	Metric	Exposure after CRM substitution effects pre conversion factors, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Exposure class before reassignment	Exposures to public sector entities
	Risk weights	150%

s004 r250 c120	Metric	CRM Volatility adjustment to the exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
	Exposure class before reassignment	Exposures to public sector entities

s004 r250 c120	Risk weights	150%

s004 r250 c130	Metric	CRM Financial collateral: adjusted value (Cvam) [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
	Exposure class before reassignment	Exposures to public sector entities
	Risk weights	150%

s004 r250 c140	Metric	CRM Volatility and maturity adjustments [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
	Exposure class before reassignment	Exposures to public sector entities
	Risk weights	150%

s004 r250 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Exposure class before reassignment	Exposures to public sector entities
	Risk weights	150%

s004 r250 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
	Exposure class before reassignment	Exposures to public sector entities
	Risk weights	150%

s004 r250 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%

| s004 r250 c170 | Exposure class before reassignment | Exposures to public sector entities |
| | Risk weights | 150% |

s004 r250 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
	Exposure class before reassignment	Exposures to public sector entities
	Risk weights	150%

s004 r250 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
	Exposure class before reassignment	Exposures to public sector entities
	Risk weights	150%

s004 r250 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Exposure class before reassignment	Exposures to public sector entities
	Risk weights	150%

s004 r250 c210	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Counterparty credit risk
	Exposure class before reassignment	Exposures to public sector entities
	Methods to determine risk weights	Standardised Approach
	Risk weights	150%

s004 r250 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries

s004 r250 c220	Exposure class before reassignment	Exposures to public sector entities
	Risk weights	150%

s004 r250 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Exposure class before reassignment	Exposures to public sector entities
	Risk weights	150%
	Use of external ratings	Rated exposure

s004 r250 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Exposure class before reassignment	Exposures to public sector entities
	Risk weights	150%
	Use of external ratings	Unrated exposure where a derived rating is used

s007 r230 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Exposure class before reassignment	Exposures to institutions without a short-term credit assessment
	Risk weights	100%

s007 r230 c020	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Counterparty sector	Default funds
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Exposure class before reassignment	Exposures to institutions without a short-term credit assessment
	Risk weights	100%

s007 r230 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries

| s007 r230 c030 | Exposure class before reassignment | Exposures to institutions without a short-term credit assessment |
| | Risk weights | 100% |

s007 r230 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Exposure class before reassignment	Exposures to institutions without a short-term credit assessment
	Risk weights	100%

s007 r230 c050	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
	Exposure class before reassignment	Exposures to institutions without a short-term credit assessment
	Risk weights	100%

s007 r230 c060	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Credit derivatives - Substitution effect
	Exposure class before reassignment	Exposures to institutions without a short-term credit assessment
	Risk weights	100%

s007 r230 c070	Metric	CRM substitution effects - Value of Financial collateral: simple method [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Financial collateral simple method
	Exposure class before reassignment	Exposures to institutions without a short-term credit assessment
	Risk weights	100%

s007 r230 c080	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries

s007 r230 c080	CRM Effects/Collateral	Funded credit protection other than financial collateral with substitution effect
	Exposure class before reassignment	Exposures to institutions without a short-term credit assessment
	Risk weights	100%
s007 r230 c090	Metric	CRM substitution effects Outflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques substitution effect
	Exposure class before reassignment	Exposures to institutions without a short-term credit assessment
	Risk weights	100%
s007 r230 c100	Metric	CRM substitution effects Inflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Exposure class before reassignment	Exposures to institutions without a short-term credit assessment
	Risk weights	100%
s007 r230 c110	Metric	Exposure after CRM substitution effects pre conversion factors, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Exposure class before reassignment	Exposures to institutions without a short-term credit assessment
	Risk weights	100%
s007 r230 c120	Metric	CRM Volatility adjustment to the exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
	Exposure class before reassignment	Exposures to institutions without a short-term credit assessment
	Risk weights	100%
s007 r230 c130	Metric	CRM Financial collateral: adjusted value (Cvam) [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries

s007 r230 c130	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
	Exposure class before reassignment	Exposures to institutions without a short-term credit assessment
	Risk weights	100%
s007 r230 c140	Metric	CRM Volatility and maturity adjustments [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
	Exposure class before reassignment	Exposures to institutions without a short-term credit assessment
	Risk weights	100%
s007 r230 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Exposure class before reassignment	Exposures to institutions without a short-term credit assessment
	Risk weights	100%
s007 r230 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
	Exposure class before reassignment	Exposures to institutions without a short-term credit assessment
	Risk weights	100%
s007 r230 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
	Exposure class before reassignment	Exposures to institutions without a short-term credit assessment
	Risk weights	100%
s007 r230 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default

s007 r230 c180	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
	Exposure class before reassignment	Exposures to institutions without a short-term credit assessment
	Risk weights	100%
s007 r230 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
	Exposure class before reassignment	Exposures to institutions without a short-term credit assessment
	Risk weights	100%
s007 r230 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Exposure class before reassignment	Exposures to institutions without a short-term credit assessment
	Risk weights	100%
s007 r230 c210	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Counterparty credit risk
	Exposure class before reassignment	Exposures to institutions without a short-term credit assessment
	Methods to determine risk weights	Standardised Approach
	Risk weights	100%
s007 r230 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Exposure class before reassignment	Exposures to institutions without a short-term credit assessment
	Risk weights	100%
s007 r230 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default

s007 r230 c230

Type of risk	Credit risk, counterparty credit risk and free deliveries
Exposure class before reassignment	Exposures to institutions without a short-term credit assessment
Risk weights	100%
Use of external ratings	Rated exposure

s007 r230 c240

Metric	Risk weighted exposure amount [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Standardised Approach
Exposure class	Exposures in default
Type of risk	Credit risk, counterparty credit risk and free deliveries
Exposure class before reassignment	Exposures to institutions without a short-term credit assessment
Risk weights	100%
Use of external ratings	Unrated exposure where a derived rating is used

s007 r250 c010

Metric	Original exposure pre conversion factors [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Standardised Approach
Exposure class	Exposures in default
Type of risk	Credit risk, counterparty credit risk and free deliveries
Exposure class before reassignment	Exposures to institutions without a short-term credit assessment
Risk weights	150%

s007 r250 c020

Metric	Original exposure pre conversion factors [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Standardised Approach
Exposure class	Exposures in default
Counterparty sector	Default funds
Type of risk	Credit risk, counterparty credit risk and free deliveries
Exposure class before reassignment	Exposures to institutions without a short-term credit assessment
Risk weights	150%

s007 r250 c030

Metric	Value adjustments and provision associated with the original exposure [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Standardised Approach
Exposure class	Exposures in default
Type of risk	Credit risk, counterparty credit risk and free deliveries
Exposure class before reassignment	Exposures to institutions without a short-term credit assessment
Risk weights	150%

s007 r250 c040

Metric	Exposure net of value adjustments and provisions [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Standardised Approach
Exposure class	Exposures in default

s007 r250 c040	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Exposure class before reassignment	Exposures to institutions without a short-term credit assessment
	Risk weights	150%
s007 r250 c050	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
	Exposure class before reassignment	Exposures to institutions without a short-term credit assessment
	Risk weights	150%
s007 r250 c060	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Credit derivatives - Substitution effect
	Exposure class before reassignment	Exposures to institutions without a short-term credit assessment
	Risk weights	150%
s007 r250 c070	Metric	CRM substitution effects - Value of Financial collateral: simple method [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Financial collateral simple method
	Exposure class before reassignment	Exposures to institutions without a short-term credit assessment
	Risk weights	150%
s007 r250 c080	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Funded credit protection other than financial collateral with substitution effect
	Exposure class before reassignment	Exposures to institutions without a short-term credit assessment
	Risk weights	150%
s007 r250 c090	Metric	CRM substitution effects Outflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach

s007 r250 c090	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques substitution effect
	Exposure class before reassignment	Exposures to institutions without a short-term credit assessment
	Risk weights	150%
s007 r250 c100	Metric	CRM substitution effects Inflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Exposure class before reassignment	Exposures to institutions without a short-term credit assessment
	Risk weights	150%
s007 r250 c110	Metric	Exposure after CRM substitution effects pre conversion factors, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Exposure class before reassignment	Exposures to institutions without a short-term credit assessment
	Risk weights	150%
s007 r250 c120	Metric	CRM Volatility adjustment to the exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
	Exposure class before reassignment	Exposures to institutions without a short-term credit assessment
	Risk weights	150%
s007 r250 c130	Metric	CRM Financial collateral: adjusted value (Cvam) [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
	Exposure class before reassignment	Exposures to institutions without a short-term credit assessment
	Risk weights	150%
s007 r250 c140	Metric	CRM Volatility and maturity adjustments [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach

s007 r250 c140	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
	Exposure class before reassignment	Exposures to institutions without a short-term credit assessment
	Risk weights	150%
s007 r250 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Exposure class before reassignment	Exposures to institutions without a short-term credit assessment
	Risk weights	150%
s007 r250 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
	Exposure class before reassignment	Exposures to institutions without a short-term credit assessment
	Risk weights	150%
s007 r250 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
	Exposure class before reassignment	Exposures to institutions without a short-term credit assessment
	Risk weights	150%
s007 r250 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
	Exposure class before reassignment	Exposures to institutions without a short-term credit assessment
	Risk weights	150%
s007 r250 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment

s007 r250 c190	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
	Exposure class before reassignment	Exposures to institutions without a short-term credit assessment
	Risk weights	150%
s007 r250 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Exposure class before reassignment	Exposures to institutions without a short-term credit assessment
	Risk weights	150%
s007 r250 c210	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Counterparty credit risk
	Exposure class before reassignment	Exposures to institutions without a short-term credit assessment
	Methods to determine risk weights	Standardised Approach
	Risk weights	150%
s007 r250 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Exposure class before reassignment	Exposures to institutions without a short-term credit assessment
	Risk weights	150%
s007 r250 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Exposure class before reassignment	Exposures to institutions without a short-term credit assessment
	Risk weights	150%
	Use of external ratings	Rated exposure
s007 r250 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment

s007 r250 c240	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Exposure class before reassignment	Exposures to institutions without a short-term credit assessment
	Risk weights	150%
	Use of external ratings	Unrated exposure where a derived rating is used
s008 r230 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Exposure class before reassignment	Exposures to corporates without a short-term credit assessment
	Risk weights	100%
s008 r230 c020	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Counterparty sector	Default funds
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Exposure class before reassignment	Exposures to corporates without a short-term credit assessment
	Risk weights	100%
s008 r230 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Exposure class before reassignment	Exposures to corporates without a short-term credit assessment
	Risk weights	100%
s008 r230 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Exposure class before reassignment	Exposures to corporates without a short-term credit assessment
	Risk weights	100%
s008 r230 c050	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach

s008 r230 c050	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
	Exposure class before reassignment	Exposures to corporates without a short-term credit assessment
	Risk weights	100%
s008 r230 c060	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Credit derivatives - Substitution effect
	Exposure class before reassignment	Exposures to corporates without a short-term credit assessment
	Risk weights	100%
s008 r230 c070	Metric	CRM substitution effects - Value of Financial collateral: simple method [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Financial collateral simple method
	Exposure class before reassignment	Exposures to corporates without a short-term credit assessment
	Risk weights	100%
s008 r230 c080	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Funded credit protection other than financial collateral with substitution effect
	Exposure class before reassignment	Exposures to corporates without a short-term credit assessment
	Risk weights	100%
s008 r230 c090	Metric	CRM substitution effects Outflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques substitution effect
	Exposure class before reassignment	Exposures to corporates without a short-term credit assessment
	Risk weights	100%
s008 r230 c100	Metric	CRM substitution effects Inflows, net of value adjustments and provisions [mi]
	Base	Exposures

s008 r230 c100	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Exposure class before reassignment	Exposures to corporates without a short-term credit assessment
	Risk weights	100%
s008 r230 c110	Metric	Exposure after CRM substitution effects pre conversion factors, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Exposure class before reassignment	Exposures to corporates without a short-term credit assessment
	Risk weights	100%
s008 r230 c120	Metric	CRM Volatility adjustment to the exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
	Exposure class before reassignment	Exposures to corporates without a short-term credit assessment
	Risk weights	100%
s008 r230 c130	Metric	CRM Financial collateral: adjusted value (Cvam) [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
	Exposure class before reassignment	Exposures to corporates without a short-term credit assessment
	Risk weights	100%
s008 r230 c140	Metric	CRM Volatility and maturity adjustments [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
	Exposure class before reassignment	Exposures to corporates without a short-term credit assessment
	Risk weights	100%
s008 r230 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures

s008 r230 c150	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Exposure class before reassignment	Exposures to corporates without a short-term credit assessment
	Risk weights	100%
s008 r230 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
	Exposure class before reassignment	Exposures to corporates without a short-term credit assessment
	Risk weights	100%
s008 r230 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
	Exposure class before reassignment	Exposures to corporates without a short-term credit assessment
	Risk weights	100%
s008 r230 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
	Exposure class before reassignment	Exposures to corporates without a short-term credit assessment
	Risk weights	100%
s008 r230 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
	Exposure class before reassignment	Exposures to corporates without a short-term credit assessment
	Risk weights	100%
s008 r230 c200	Metric	Exposure value, net of value adjustments and provisions [mi]

s008 r230 c200	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Exposure class before reassignment	Exposures to corporates without a short-term credit assessment
	Risk weights	100%
s008 r230 c210	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Counterparty credit risk
	Exposure class before reassignment	Exposures to corporates without a short-term credit assessment
	Methods to determine risk weights	Standardised Approach
	Risk weights	100%
s008 r230 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Exposure class before reassignment	Exposures to corporates without a short-term credit assessment
	Risk weights	100%
s008 r230 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Exposure class before reassignment	Exposures to corporates without a short-term credit assessment
	Risk weights	100%
	Use of external ratings	Rated exposure
s008 r230 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Exposure class before reassignment	Exposures to corporates without a short-term credit assessment
	Risk weights	100%
	Use of external ratings	Unrated exposure where a derived rating is used
s008 r250 c010	Metric	Original exposure pre conversion factors [mi]

s008 r250 c010	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Exposure class before reassignment	Exposures to corporates without a short-term credit assessment
	Risk weights	150%
s008 r250 c020	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Counterparty sector	Default funds
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Exposure class before reassignment	Exposures to corporates without a short-term credit assessment
	Risk weights	150%
s008 r250 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Exposure class before reassignment	Exposures to corporates without a short-term credit assessment
	Risk weights	150%
s008 r250 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Exposure class before reassignment	Exposures to corporates without a short-term credit assessment
	Risk weights	150%
s008 r250 c050	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
	Exposure class before reassignment	Exposures to corporates without a short-term credit assessment
	Risk weights	150%
s008 r250 c060	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures

s008 r250 c060	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Credit derivatives - Substitution effect
	Exposure class before reassignment	Exposures to corporates without a short-term credit assessment
	Risk weights	150%
s008 r250 c070	Metric	CRM substitution effects - Value of Financial collateral: simple method [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Financial collateral simple method
	Exposure class before reassignment	Exposures to corporates without a short-term credit assessment
	Risk weights	150%
s008 r250 c080	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Funded credit protection other than financial collateral with substitution effect
	Exposure class before reassignment	Exposures to corporates without a short-term credit assessment
	Risk weights	150%
s008 r250 c090	Metric	CRM substitution effects Outflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques substitution effect
	Exposure class before reassignment	Exposures to corporates without a short-term credit assessment
	Risk weights	150%
s008 r250 c100	Metric	CRM substitution effects Inflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Exposure class before reassignment	Exposures to corporates without a short-term credit assessment
	Risk weights	150%
s008 r250 c110	Metric	Exposure after CRM substitution effects pre conversion factors, net of value adjustments and provisions [mi]

s008 r250 c110	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Exposure class before reassignment	Exposures to corporates without a short-term credit assessment
	Risk weights	150%
s008 r250 c120	Metric	CRM Volatility adjustment to the exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
	Exposure class before reassignment	Exposures to corporates without a short-term credit assessment
	Risk weights	150%
s008 r250 c130	Metric	CRM Financial collateral: adjusted value (Cvam) [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
	Exposure class before reassignment	Exposures to corporates without a short-term credit assessment
	Risk weights	150%
s008 r250 c140	Metric	CRM Volatility and maturity adjustments [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
	Exposure class before reassignment	Exposures to corporates without a short-term credit assessment
	Risk weights	150%
s008 r250 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Exposure class before reassignment	Exposures to corporates without a short-term credit assessment
	Risk weights	150%
s008 r250 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]

s008 r250 c160

Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Standardised Approach
Exposure class	Exposures in default
Type of risk	Credit risk, counterparty credit risk and free deliveries
Conversion factors for off-balance sheet items	0%
Exposure class before reassignment	Exposures to corporates without a short-term credit assessment
Risk weights	150%

s008 r250 c170

Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Standardised Approach
Exposure class	Exposures in default
Type of risk	Credit risk, counterparty credit risk and free deliveries
Conversion factors for off-balance sheet items	20%
Exposure class before reassignment	Exposures to corporates without a short-term credit assessment
Risk weights	150%

s008 r250 c180

Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Standardised Approach
Exposure class	Exposures in default
Type of risk	Credit risk, counterparty credit risk and free deliveries
Conversion factors for off-balance sheet items	50%
Exposure class before reassignment	Exposures to corporates without a short-term credit assessment
Risk weights	150%

s008 r250 c190

Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Standardised Approach
Exposure class	Exposures in default
Type of risk	Credit risk, counterparty credit risk and free deliveries
Conversion factors for off-balance sheet items	100%
Exposure class before reassignment	Exposures to corporates without a short-term credit assessment
Risk weights	150%

s008 r250 c200

Metric	Exposure value, net of value adjustments and provisions [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Standardised Approach
Exposure class	Exposures in default
Type of risk	Credit risk, counterparty credit risk and free deliveries
Exposure class before reassignment	Exposures to corporates without a short-term credit assessment
Risk weights	150%

s008 r250 c210	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Counterparty credit risk
	Exposure class before reassignment	Exposures to corporates without a short-term credit assessment
	Methods to determine risk weights	Standardised Approach
	Risk weights	150%
s008 r250 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Exposure class before reassignment	Exposures to corporates without a short-term credit assessment
	Risk weights	150%
s008 r250 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Exposure class before reassignment	Exposures to corporates without a short-term credit assessment
	Risk weights	150%
	Use of external ratings	Rated exposure
s008 r250 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Exposure class before reassignment	Exposures to corporates without a short-term credit assessment
	Risk weights	150%
	Use of external ratings	Unrated exposure where a derived rating is used
s009 r230 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Exposure class before reassignment	Retail exposures
	Risk weights	100%

s009 r230 c020	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Counterparty sector	Default funds
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Exposure class before reassignment	Retail exposures
	Risk weights	100%
s009 r230 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Exposure class before reassignment	Retail exposures
	Risk weights	100%
s009 r230 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Exposure class before reassignment	Retail exposures
	Risk weights	100%
s009 r230 c050	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
	Exposure class before reassignment	Retail exposures
	Risk weights	100%
s009 r230 c060	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Credit derivatives - Substitution effect
	Exposure class before reassignment	Retail exposures
	Risk weights	100%

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s009 r230 c070		
	Metric	CRM substitution effects - Value of Financial collateral: simple method [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Financial collateral simple method
	Exposure class before reassignment	Retail exposures
	Risk weights	100%

s009 r230 c080		
	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Funded credit protection other than financial collateral with substitution effect
	Exposure class before reassignment	Retail exposures
	Risk weights	100%

s009 r230 c090		
	Metric	CRM substitution effects Outflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques substitution effect
	Exposure class before reassignment	Retail exposures
	Risk weights	100%

s009 r230 c100		
	Metric	CRM substitution effects Inflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	
	Exposure class before reassignment	Retail exposures
	Risk weights	100%

s009 r230 c110		
	Metric	Exposure after CRM substitution effects pre conversion factors, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Exposure class before reassignment	Retail exposures
	Risk weights	100%

s009 r230 c120	Metric	CRM Volatility adjustment to the exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
	Exposure class before reassignment	Retail exposures
	Risk weights	100%
s009 r230 c130	Metric	CRM Financial collateral: adjusted value (Cvam) [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
	Exposure class before reassignment	Retail exposures
	Risk weights	100%
s009 r230 c140	Metric	CRM Volatility and maturity adjustments [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
	Exposure class before reassignment	Retail exposures
	Risk weights	100%
s009 r230 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Exposure class before reassignment	Retail exposures
	Risk weights	100%
s009 r230 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
	Exposure class before reassignment	Retail exposures
	Risk weights	100%

s009 r230 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%
	Exposure class before reassignment	Retail exposures
	Risk weights	100%
s009 r230 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
	Exposure class before reassignment	Retail exposures
	Risk weights	100%
s009 r230 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
	Exposure class before reassignment	Retail exposures
	Risk weights	100%
s009 r230 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Exposure class before reassignment	Retail exposures
	Risk weights	100%
s009 r230 c210	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Counterparty credit risk
	Exposure class before reassignment	Retail exposures
	Methods to determine risk weights	Standardised Approach

s009 r230 c210	Risk weights	100%

s009 r230 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Exposure class before reassignment	Retail exposures
	Risk weights	100%

s009 r230 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Exposure class before reassignment	Retail exposures
	Risk weights	100%
	Use of external ratings	Rated exposure

s009 r230 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Exposure class before reassignment	Retail exposures
	Risk weights	100%
	Use of external ratings	Unrated exposure where a derived rating is used

s009 r250 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Exposure class before reassignment	Retail exposures
	Risk weights	150%

s009 r250 c020	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Counterparty sector	Default funds
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Exposure class before reassignment	Retail exposures

s009 r250 c020	Risk weights	150%

s009 r250 c030	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Exposure class before reassignment	Retail exposures
	Risk weights	150%

s009 r250 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Exposure class before reassignment	Retail exposures
	Risk weights	150%

s009 r250 c050	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
	Exposure class before reassignment	Retail exposures
	Risk weights	150%

s009 r250 c060	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Credit derivatives - Substitution effect
	Exposure class before reassignment	Retail exposures
	Risk weights	150%

s009 r250 c070	Metric	CRM substitution effects - Value of Financial collateral: simple method [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Financial collateral simple method
	Exposure class before reassignment	Retail exposures

s009 r250 c070	Risk weights	150%

s009 r250 c080	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Funded credit protection other than financial collateral with substitution effect
	Exposure class before reassignment	Retail exposures
	Risk weights	150%

s009 r250 c090	Metric	CRM substitution effects Outflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques substitution effect
	Exposure class before reassignment	Retail exposures
	Risk weights	150%

s009 r250 c100	Metric	CRM substitution effects Inflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Exposure class before reassignment	Retail exposures
	Risk weights	150%

s009 r250 c110	Metric	Exposure after CRM substitution effects pre conversion factors, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Exposure class before reassignment	Retail exposures
	Risk weights	150%

s009 r250 c120	Metric	CRM Volatility adjustment to the exposure [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
	Exposure class before reassignment	Retail exposures

s009 r250 c120	Risk weights	150%

s009 r250 c130	Metric	CRM Financial collateral: adjusted value (Cvam) [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
	Exposure class before reassignment	Retail exposures
	Risk weights	150%

s009 r250 c140	Metric	CRM Volatility and maturity adjustments [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
	Exposure class before reassignment	Retail exposures
	Risk weights	150%

s009 r250 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Exposure class before reassignment	Retail exposures
	Risk weights	150%

s009 r250 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
	Exposure class before reassignment	Retail exposures
	Risk weights	150%

s009 r250 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	20%

s009 r250 c170	Exposure class before reassignment	Retail exposures
	Risk weights	150%

s009 r250 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	50%
	Exposure class before reassignment	Retail exposures
	Risk weights	150%

s009 r250 c190	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Conversion factors for off-balance sheet items	100%
	Exposure class before reassignment	Retail exposures
	Risk weights	150%

s009 r250 c200	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Exposure class before reassignment	Retail exposures
	Risk weights	150%

s009 r250 c210	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Counterparty credit risk
	Exposure class before reassignment	Retail exposures
	Methods to determine risk weights	Standardised Approach
	Risk weights	150%

s009 r250 c220	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries

s009 r250 c220	Exposure class before reassignment	Retail exposures
	Risk weights	150%

s009 r250 c230	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Exposure class before reassignment	Retail exposures
	Risk weights	150%
	Use of external ratings	Rated exposure

s009 r250 c240	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Exposure class before reassignment	Retail exposures
	Risk weights	150%
	Use of external ratings	Unrated exposure where a derived rating is used

C 08.01.a - Credit and counterparty credit risks and free deliveries: IRB Approach to capital requirements - TOTAL

s002 r010 c010	Metric	PD assigned to the obligor grade or pool [pi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book

s002 r010 c020	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book

s002 r010 c030	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Counterparty	Large regulated financial entities and unregulated financial entities
	Prudential portfolio	Banking book

s002 r010 c040	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
	Prudential portfolio	Banking book
s002 r010 c050	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Credit derivatives - Substitution effect
	Prudential portfolio	Banking book
s002 r010 c060	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions substitution effect
	Prudential portfolio	Banking book
s002 r010 c070	Metric	CRM substitution effects Outflows including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	CRM techniques substitution effect
	Prudential portfolio	Banking book
s002 r010 c080	Metric	CRM substitution effects Inflows, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s002 r010 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach

s002 r010 c090	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s002 r010 c110	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s002 r010 c140	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Counterparty	Large regulated financial entities and unregulated financial entities
	Prudential portfolio	Banking book
s002 r010 c150	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Guarantees other than credit derivatives - LGD adjustment effect
	Prudential portfolio	Banking book
s002 r010 c160	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Credit derivatives - LGD adjustment effect
	Prudential portfolio	Banking book
s002 r010 c170	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Life insurance policies pledged to the lending institutions LGD adjustment effect
	Prudential portfolio	Banking book
s002 r010 c180	Metric	Amount used for LGD adjustment [mi]

s002 r010 c180	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Financial collateral LGD adjustment effect
	Prudential portfolio	Banking book
s002 r010 c190	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Real estate excluding immovable property for which alternative treatment is used
	Prudential portfolio	Banking book
s002 r010 c200	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Other physical collateral eligible for CRM under IRB approach
	Prudential portfolio	Banking book
s002 r010 c210	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Receivables eligible for CRM under IRB approach
	Prudential portfolio	Banking book
s002 r010 c220	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	CRM techniques double default treatment
	Prudential portfolio	Banking book
s002 r010 c230	Metric	Exposure weighted average LGD [pi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach

s002 r010 c230	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s002 r010 c240	Metric	Exposure weighted average LGD [pi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Counterparty	Large regulated financial entities and unregulated financial entities
	Prudential portfolio	Banking book
s002 r010 c250	Metric	Maturity value (days) [ii]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s002 r010 c260	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s002 r010 c270	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Counterparty	Large regulated financial entities and unregulated financial entities
	Prudential portfolio	Banking book
s002 r010 c280	Metric	Expected loss amount [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s002 r010 c290	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment

s002 r010 c290	Approach	Foundation IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s002 r010 c300	Metric	Number of obligors [ii]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s002 r020 c010	Metric	PD assigned to the obligor grade or pool [pi]
	Base	Memorandum items
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s002 r020 c020	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s002 r020 c040	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
	Prudential portfolio	Banking book
s002 r020 c050	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Credit derivatives - Substitution effect
	Prudential portfolio	Banking book
s002 r020 c060	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures

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s002 r020 c060	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions substitution effect
	Prudential portfolio	Banking book
s002 r020 c070	Metric	CRM substitution effects Outflows including value adjustments and provisions [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	CRM techniques substitution effect
	Prudential portfolio	Banking book
s002 r020 c080	Metric	CRM substitution effects Inflows, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s002 r020 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s002 r020 c110	Metric	Exposure value [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s002 r020 c150	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Guarantees other than credit derivatives - LGD adjustment effect
	Prudential portfolio	Banking book

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s002 r020 c160	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Credit derivatives - LGD adjustment effect
	Prudential portfolio	Banking book
s002 r020 c170	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Life insurance policies pledged to the lending institutions LGD adjustment effect
	Prudential portfolio	Banking book
s002 r020 c180	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Financial collateral LGD adjustment effect
	Prudential portfolio	Banking book
s002 r020 c190	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Real estate excluding immovable property for which alternative treatment is used
	Prudential portfolio	Banking book
s002 r020 c200	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Other physical collateral eligible for CRM under IRB approach
	Prudential portfolio	Banking book
s002 r020 c210	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment

s002 r020 c210	Approach	Foundation IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Receivables eligible for CRM under IRB approach
	Prudential portfolio	Banking book
s002 r020 c220	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	CRM techniques double default treatment
	Prudential portfolio	Banking book
s002 r020 c230	Metric	Exposure weighted average LGD [pi]
	Base	Memorandum items
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s002 r020 c250	Metric	Maturity value (days) [ii]
	Base	Memorandum items
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s002 r020 c260	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s002 r020 c280	Metric	Expected loss amount [mi]
	Base	Memorandum items
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s002 r020 c290	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items

s002 r020 c290	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s002 r020 c300	Metric	Number of obligors [ii]
	Base	Memorandum items
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s002 r030 c010	Metric	PD assigned to the obligor grade or pool [pi]
	Base	Memorandum items
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s002 r030 c020	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s002 r030 c040	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
	Prudential portfolio	Banking book
s002 r030 c050	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Credit derivatives - Substitution effect
	Prudential portfolio	Banking book
s002 r030 c060	Metric	CRM substitution effects - Value of Other funded credit protection [mi]

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s002 r030 c060	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions substitution effect
	Prudential portfolio	Banking book
s002 r030 c070	Metric	CRM substitution effects Outflows including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	CRM techniques substitution effect
	Prudential portfolio	Banking book
s002 r030 c080	Metric	CRM substitution effects Inflows, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s002 r030 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s002 r030 c110	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s002 r030 c150	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Guarantees other than credit derivatives - LGD adjustment effect

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s002 r030 c150	Prudential portfolio		Banking book
s002 r030 c160	Metric		Amount used for LGD adjustment [mi]
	Base		Exposures
	Main category		Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach		Foundation IRB Approach
	Exposure class		Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk		Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral		Credit derivatives - LGD adjustment effect
	Prudential portfolio		Banking book
s002 r030 c170	Metric		Amount used for LGD adjustment [mi]
	Base		Exposures
	Main category		Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach		Foundation IRB Approach
	Exposure class		Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk		Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral		Life insurance policies pledged to the lending institutions LGD adjustment effect
	Prudential portfolio		Banking book
s002 r030 c180	Metric		Amount used for LGD adjustment [mi]
	Base		Exposures
	Main category		Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach		Foundation IRB Approach
	Exposure class		Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk		Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral		Financial collateral LGD adjustment effect
	Prudential portfolio		Banking book
s002 r030 c190	Metric		Amount used for LGD adjustment [mi]
	Base		Exposures
	Main category		Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach		Foundation IRB Approach
	Exposure class		Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk		Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral		Real estate excluding immovable property for which alternative treatment is used
	Prudential portfolio		Banking book
s002 r030 c200	Metric		Amount used for LGD adjustment [mi]
	Base		Exposures
	Main category		Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach		Foundation IRB Approach
	Exposure class		Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk		Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral		Other physical collateral eligible for CRM under IRB approach
	Prudential portfolio		Banking book
s002 r030 c210	Metric		Amount used for LGD adjustment [mi]
	Base		Exposures

COREP

s002 r030 c210	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Receivables eligible for CRM under IRB approach
	Prudential portfolio	Banking book
s002 r030 c220	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	CRM techniques double default treatment
	Prudential portfolio	Banking book
s002 r030 c230	Metric	Exposure weighted average LGD [pi]
	Base	Memorandum items
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s002 r030 c250	Metric	Maturity value (days) [ii]
	Base	Memorandum items
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s002 r030 c260	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s002 r030 c280	Metric	Expected loss amount [mi]
	Base	Memorandum items
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s002 r030 c290	Metric	Risk adjustments and provisions [mi]

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s002 r030 c290	Base	Memorandum items
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s002 r030 c300	Metric	Number of obligors [ii]
	Base	Memorandum items
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s002 r040 c010	Metric	PD assigned to the obligor grade or pool [pi]
	Base	Memorandum items
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s002 r040 c020	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s002 r040 c040	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
	Prudential portfolio	Banking book
s002 r040 c050	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Credit derivatives - Substitution effect
	Prudential portfolio	Banking book

s002 r040 c060	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions substitution effect
	Prudential portfolio	Banking book
s002 r040 c070	Metric	CRM substitution effects Outflows including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	CRM techniques substitution effect
	Prudential portfolio	Banking book
s002 r040 c080	Metric	CRM substitution effects Inflows, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s002 r040 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s002 r040 c110	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s002 r040 c150	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Counterparty credit risk

| s002 r040 c150 | CRM Effects/Collateral | Guarantees other than credit derivatives - LGD adjustment effect |
| | Prudential portfolio | Banking book |

s002 r040 c160	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Credit derivatives - LGD adjustment effect
	Prudential portfolio	Banking book

s002 r040 c170	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Life insurance policies pledged to the lending institutions LGD adjustment effect
	Prudential portfolio	Banking book

s002 r040 c180	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Financial collateral LGD adjustment effect
	Prudential portfolio	Banking book

s002 r040 c190	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Real estate excluding immovable property for which alternative treatment is used
	Prudential portfolio	Banking book

s002 r040 c200	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Other physical collateral eligible for CRM under IRB approach
	Prudential portfolio	Banking book

| s002 r040 c210 | Metric | Amount used for LGD adjustment [mi] |

s002 r040 c210	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Receivables eligible for CRM under IRB approach
	Prudential portfolio	Banking book
s002 r040 c220	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	CRM techniques double default treatment
	Prudential portfolio	Banking book
s002 r040 c230	Metric	Exposure weighted average LGD [pi]
	Base	Memorandum items
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s002 r040 c250	Metric	Maturity value (days) [ii]
	Base	Memorandum items
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s002 r040 c260	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s002 r040 c280	Metric	Expected loss amount [mi]
	Base	Memorandum items
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book

s002 r040 c290	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s002 r040 c300	Metric	Number of obligors [ii]
	Base	Memorandum items
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s002 r050 c010	Metric	PD assigned to the obligor grade or pool [pi]
	Base	Memorandum items
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s002 r050 c020	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s002 r050 c040	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
	Prudential portfolio	Banking book
s002 r050 c050	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Credit derivatives - Substitution effect

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s002 r050 c050	Prudential portfolio	Banking book
s002 r050 c060	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions substitution effect
	Prudential portfolio	Banking book
s002 r050 c070	Metric	CRM substitution effects Outflows including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	CRM techniques substitution effect
	Prudential portfolio	Banking book
s002 r050 c080	Metric	CRM substitution effects Inflows, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s002 r050 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s002 r050 c110	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s002 r050 c150	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets

s002 r050 c150	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Guarantees other than credit derivatives - LGD adjustment effect
	Prudential portfolio	Banking book

s002 r050 c160	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Credit derivatives - LGD adjustment effect
	Prudential portfolio	Banking book

s002 r050 c170	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Life insurance policies pledged to the lending institutions LGD adjustment effect
	Prudential portfolio	Banking book

s002 r050 c180	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Financial collateral LGD adjustment effect
	Prudential portfolio	Banking book

s002 r050 c190	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Real estate excluding immovable property for which alternative treatment is used
	Prudential portfolio	Banking book

s002 r050 c200	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Other physical collateral eligible for CRM under IRB approach
	Prudential portfolio	Banking book

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s002 r050 c210

Metric	Amount used for LGD adjustment [mi]
Base	Exposures
Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
Approach	Foundation IRB Approach
Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
Type of risk	Counterparty credit risk
CRM Effects/Collateral	Receivables eligible for CRM under IRB approach
Prudential portfolio	Banking book

s002 r050 c220

Metric	Amount used for LGD adjustment [mi]
Base	Exposures
Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
Approach	Foundation IRB Approach
Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
Type of risk	Counterparty credit risk
CRM Effects/Collateral	CRM techniques double default treatment
Prudential portfolio	Banking book

s002 r050 c230

Metric	Exposure weighted average LGD [pi]
Base	Memorandum items
Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
Approach	Foundation IRB Approach
Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
Type of risk	Counterparty credit risk
Prudential portfolio	Banking book

s002 r050 c250

Metric	Maturity value (days) [ii]
Base	Memorandum items
Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
Approach	Foundation IRB Approach
Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
Type of risk	Counterparty credit risk
Prudential portfolio	Banking book

s002 r050 c260

Metric	Risk weighted exposure amount [mi]
Base	Exposures
Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
Approach	Foundation IRB Approach
Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
Type of risk	Counterparty credit risk
Prudential portfolio	Banking book

s002 r050 c280

Metric	Expected loss amount [mi]
Base	Memorandum items
Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
Approach	Foundation IRB Approach
Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
Type of risk	Counterparty credit risk

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s002 r050 c280	Prudential portfolio	Banking book
s002 r050 c290	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s002 r050 c300	Metric	Number of obligors [ii]
	Base	Memorandum items
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s002 r060 c010	Metric	PD assigned to the obligor grade or pool [pi]
	Base	Memorandum items
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s002 r060 c020	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s002 r060 c040	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
	Prudential portfolio	Banking book
s002 r060 c050	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Counterparty credit risk

s002 r060 c050	CRM Effects/Collateral	Credit derivatives - Substitution effect
	Prudential portfolio	Banking book
s002 r060 c060	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions substitution effect
	Prudential portfolio	Banking book
s002 r060 c070	Metric	CRM substitution effects Outflows including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	CRM techniques substitution effect
	Prudential portfolio	Banking book
s002 r060 c080	Metric	CRM substitution effects Inflows, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s002 r060 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s002 r060 c110	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s002 r060 c150	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Foundation IRB Approach

s002 r060 c150	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Guarantees other than credit derivatives - LGD adjustment effect
	Prudential portfolio	Banking book
s002 r060 c160	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Credit derivatives - LGD adjustment effect
	Prudential portfolio	Banking book
s002 r060 c170	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Life insurance policies pledged to the lending institutions LGD adjustment effect
	Prudential portfolio	Banking book
s002 r060 c180	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Financial collateral LGD adjustment effect
	Prudential portfolio	Banking book
s002 r060 c190	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Real estate excluding immovable property for which alternative treatment is used
	Prudential portfolio	Banking book
s002 r060 c200	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Other physical collateral eligible for CRM under IRB approach

s002 r060 c200	Prudential portfolio		Banking book
s002 r060 c210	Metric		Amount used for LGD adjustment [mi]
	Base		Exposures
	Main category		Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach		Foundation IRB Approach
	Exposure class		Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk		Counterparty credit risk
	CRM Effects/Collateral		Receivables eligible for CRM under IRB approach
	Prudential portfolio		Banking book
s002 r060 c220	Metric		Amount used for LGD adjustment [mi]
	Base		Exposures
	Main category		Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach		Foundation IRB Approach
	Exposure class		Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk		Counterparty credit risk
	CRM Effects/Collateral		CRM techniques double default treatment
	Prudential portfolio		Banking book
s002 r060 c230	Metric		Exposure weighted average LGD [pi]
	Base		Memorandum items
	Main category		Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach		Foundation IRB Approach
	Exposure class		Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk		Counterparty credit risk
	Prudential portfolio		Banking book
s002 r060 c250	Metric		Maturity value (days) [ii]
	Base		Memorandum items
	Main category		Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach		Foundation IRB Approach
	Exposure class		Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk		Counterparty credit risk
	Prudential portfolio		Banking book
s002 r060 c260	Metric		Risk weighted exposure amount [mi]
	Base		Exposures
	Main category		Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach		Foundation IRB Approach
	Exposure class		Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk		Counterparty credit risk
	Prudential portfolio		Banking book
s002 r060 c280	Metric		Expected loss amount [mi]
	Base		Memorandum items
	Main category		Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach		Foundation IRB Approach
	Exposure class		Exposure classes excluding equities, securitisations and other non credit-obligation assets

s002 r060 c280	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s002 r060 c290	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s002 r060 c300	Metric	Number of obligors [ii]
	Base	Memorandum items
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s002 r070 c010	Metric	PD assigned to the obligor grade or pool [pi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s002 r070 c020	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s002 r070 c030	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Counterparty	Large regulated financial entities and unregulated financial entities
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s002 r070 c040	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures

s002 r070 c040	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s002 r070 c050	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Credit derivatives - Substitution effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s002 r070 c060	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions substitution effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s002 r070 c070	Metric	CRM substitution effects Outflows including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques substitution effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s002 r070 c080	Metric	CRM substitution effects Inflows, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s002 r070 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]

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s002 r070 c090	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s002 r070 c110	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s002 r070 c140	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Counterparty	Large regulated financial entities and unregulated financial entities
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s002 r070 c150	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Guarantees other than credit derivatives - LGD adjustment effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s002 r070 c160	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Credit derivatives - LGD adjustment effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s002 r070 c170	Metric	Amount used for LGD adjustment [mi]

COREP

s002 r070 c170

Field	Value
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Foundation IRB Approach
Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
Type of risk	Credit risk, counterparty credit risk and free deliveries
CRM Effects/Collateral	Life insurance policies pledged to the lending institutions LGD adjustment effect
Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
Prudential portfolio	Banking book

s002 r070 c180

Field	Value
Metric	Amount used for LGD adjustment [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Foundation IRB Approach
Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
Type of risk	Credit risk, counterparty credit risk and free deliveries
CRM Effects/Collateral	Financial collateral LGD adjustment effect
Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
Prudential portfolio	Banking book

s002 r070 c190

Field	Value
Metric	Amount used for LGD adjustment [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Foundation IRB Approach
Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
Type of risk	Credit risk, counterparty credit risk and free deliveries
CRM Effects/Collateral	Real estate excluding immovable property for which alternative treatment is used
Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
Prudential portfolio	Banking book

s002 r070 c200

Field	Value
Metric	Amount used for LGD adjustment [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Foundation IRB Approach
Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
Type of risk	Credit risk, counterparty credit risk and free deliveries
CRM Effects/Collateral	Other physical collateral eligible for CRM under IRB approach
Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
Prudential portfolio	Banking book

s002 r070 c210

Field	Value
Metric	Amount used for LGD adjustment [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Foundation IRB Approach
Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
Type of risk	Credit risk, counterparty credit risk and free deliveries
CRM Effects/Collateral	Receivables eligible for CRM under IRB approach
Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
Prudential portfolio	Banking book

s002 r070 c220	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques double default treatment
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s002 r070 c230	Metric	Exposure weighted average LGD [pi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s002 r070 c240	Metric	Exposure weighted average LGD [pi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Counterparty	Large regulated financial entities and unregulated financial entities
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s002 r070 c250	Metric	Maturity value (days) [ii]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s002 r070 c260	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s002 r070 c270	Metric	Risk weighted exposure amount [mi]

s002 r070 c270	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Counterparty	Large regulated financial entities and unregulated financial entities
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s002 r070 c280	Metric	Expected loss amount [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s002 r070 c290	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s002 r070 c300	Metric	Number of obligors [ii]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s002 r090 c020	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
s002 r090 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment

s002 r090 c090	Approach	Foundation IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
s002 r090 c110	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
s002 r090 c260	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
s002 r090 c280	Metric	Expected loss amount [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
s002 r090 c290	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
s002 r100 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk and free deliveries

s002 r100 c090	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	0%

s002 r100 c110	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	0%

s002 r100 c260	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	0%

s002 r100 c280	Metric	Expected loss amount [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	0%

s002 r100 c290	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	0%

s002 r110 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach

s002 r110 c090	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	50%
s002 r110 c110	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	50%
s002 r110 c260	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	50%
s002 r110 c280	Metric	Expected loss amount [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	50%
s002 r110 c290	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	50%
s002 r120 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures

s002 r120 c090		
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	70%

s002 r120 c110		
	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	70%

s002 r120 c260		
	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	70%

s002 r120 c280		
	Metric	Expected loss amount [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	70%

s002 r120 c290		
	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	70%

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s002 r130 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Residual maturity	>= 2,5 years
	Risk weights	70%
s002 r130 c110	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Residual maturity	>= 2,5 years
	Risk weights	70%
s002 r130 c260	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Residual maturity	>= 2,5 years
	Risk weights	70%
s002 r130 c280	Metric	Expected loss amount [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Residual maturity	>= 2,5 years
	Risk weights	70%
s002 r130 c290	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach

s002 r130 c290	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Residual maturity	>= 2,5 years
	Risk weights	70%
s002 r140 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	90%
s002 r140 c110	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	90%
s002 r140 c260	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	90%
s002 r140 c280	Metric	Expected loss amount [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	90%
s002 r140 c290	Metric	Risk adjustments and provisions [mi]

s002 r140 c290	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	90%
s002 r150 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	115%
s002 r150 c110	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	115%
s002 r150 c260	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	115%
s002 r150 c280	Metric	Expected loss amount [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	115%

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s002 r150 c290		
	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	115%

s002 r160 c090		
	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	250%

s002 r160 c110		
	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	250%

s002 r160 c260		
	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	250%

s002 r160 c280		
	Metric	Expected loss amount [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria

s002 r160 c280	Prudential portfolio	Banking book
	Risk weights	250%
s002 r160 c290	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	250%
s002 r170 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Alternative treatment for exposures secured by real estate
	Prudential portfolio	Banking book
s002 r170 c110	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Alternative treatment for exposures secured by real estate
	Prudential portfolio	Banking book
s002 r170 c260	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Alternative treatment for exposures secured by real estate
	Prudential portfolio	Banking book
s002 r170 c290	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Alternative treatment for exposures secured by real estate
	Prudential portfolio	Banking book

s002 r180 c030	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Counterparty	Large regulated financial entities and unregulated financial entities
	Methods to determine risk weights	Risk weighted exposure amounts calculated using RW, other
	Prudential portfolio	Banking book
s002 r180 c040	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using RW, other
	Prudential portfolio	Banking book
s002 r180 c050	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Credit derivatives - Substitution effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using RW, other
	Prudential portfolio	Banking book
s002 r180 c060	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions substitution effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using RW, other
	Prudential portfolio	Banking book
s002 r180 c070	Metric	CRM substitution effects Outflows including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques substitution effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using RW, other

s002 r180 c070	Prudential portfolio	Banking book
s002 r180 c080	Metric	CRM substitution effects Inflows, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using RW, other
	Prudential portfolio	Banking book
s002 r180 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using RW, other
	Prudential portfolio	Banking book
s002 r180 c110	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using RW, other
	Prudential portfolio	Banking book
s002 r180 c260	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using RW, other
	Prudential portfolio	Banking book
s002 r180 c290	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using RW, other
	Prudential portfolio	Banking book
s002 r190 c010	Metric	PD assigned to the obligor grade or pool [pi]
	Base	Memorandum items

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s002 r190 c010	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment	
	Approach	Foundation IRB Approach	
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets	
	Type of risk	Dilution risk	
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M	
	Prudential portfolio	Banking book	
s002 r190 c030	Metric	Original exposure pre conversion factors [mi]	
	Base	Exposures	
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment	
	Approach	Foundation IRB Approach	
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets	
	Type of risk	Dilution risk	
	Counterparty	Large regulated financial entities and unregulated financial entities	
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M	
	Prudential portfolio	Banking book	
s002 r190 c040	Metric	CRM substitution effects - Value of Guarantees [mi]	
	Base	Exposures	
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment	
	Approach	Foundation IRB Approach	
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets	
	Type of risk	Dilution risk	
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect	
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M	
	Prudential portfolio	Banking book	
s002 r190 c050	Metric	CRM substitution effects - Value of Credit derivatives [mi]	
	Base	Exposures	
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment	
	Approach	Foundation IRB Approach	
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets	
	Type of risk	Dilution risk	
	CRM Effects/Collateral	Credit derivatives - Substitution effect	
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M	
	Prudential portfolio	Banking book	
s002 r190 c060	Metric	CRM substitution effects - Value of Other funded credit protection [mi]	
	Base	Exposures	
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment	
	Approach	Foundation IRB Approach	
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets	
	Type of risk	Dilution risk	
	CRM Effects/Collateral	Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions substitution effect	
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M	
	Prudential portfolio	Banking book	
s002 r190 c070	Metric	CRM substitution effects Outflows including value adjustments and provisions [mi]	

s002 r190 c070	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Dilution risk
	CRM Effects/Collateral	CRM techniques substitution effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s002 r190 c080	Metric	CRM substitution effects Inflows, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Dilution risk
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s002 r190 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Dilution risk
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s002 r190 c110	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Dilution risk
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s002 r190 c150	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Dilution risk
	CRM Effects/Collateral	Guarantees other than credit derivatives - LGD adjustment effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s002 r190 c160	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures

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s002 r190 c160

Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Foundation IRB Approach
Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
Type of risk	Dilution risk
CRM Effects/Collateral	Credit derivatives - LGD adjustment effect
Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
Prudential portfolio	Banking book

s002 r190 c170

Metric	Amount used for LGD adjustment [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Foundation IRB Approach
Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
Type of risk	Dilution risk
CRM Effects/Collateral	Life insurance policies pledged to the lending institutions LGD adjustment effect
Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
Prudential portfolio	Banking book

s002 r190 c180

Metric	Amount used for LGD adjustment [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Foundation IRB Approach
Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
Type of risk	Dilution risk
CRM Effects/Collateral	Financial collateral LGD adjustment effect
Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
Prudential portfolio	Banking book

s002 r190 c190

Metric	Amount used for LGD adjustment [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Foundation IRB Approach
Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
Type of risk	Dilution risk
CRM Effects/Collateral	Real estate excluding immovable property for which alternative treatment is used
Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
Prudential portfolio	Banking book

s002 r190 c200

Metric	Amount used for LGD adjustment [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Foundation IRB Approach
Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
Type of risk	Dilution risk
CRM Effects/Collateral	Other physical collateral eligible for CRM under IRB approach
Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
Prudential portfolio	Banking book

s002 r190 c210	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Dilution risk
	CRM Effects/Collateral	Receivables eligible for CRM under IRB approach
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s002 r190 c220	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Dilution risk
	CRM Effects/Collateral	CRM techniques double default treatment
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s002 r190 c230	Metric	Exposure weighted average LGD [pi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Dilution risk
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s002 r190 c250	Metric	Maturity value (days) [ii]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Dilution risk
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s002 r190 c260	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Dilution risk
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s002 r190 c280	Metric	Expected loss amount [mi]

s002 r190 c280

Base	Memorandum items
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Foundation IRB Approach
Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
Type of risk	Dilution risk
Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
Prudential portfolio	Banking book

s002 r190 c290

Metric	Risk adjustments and provisions [mi]
Base	Memorandum items
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Foundation IRB Approach
Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
Type of risk	Dilution risk
Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
Prudential portfolio	Banking book

s002 r190 c300

Metric	Number of obligors [ii]
Base	Memorandum items
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Foundation IRB Approach
Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
Type of risk	Dilution risk
Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
Prudential portfolio	Banking book

s003 r010 c010

Metric	PD assigned to the obligor grade or pool [pi]
Base	Memorandum items
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Advanced IRB Approach
Exposure class	Exposures to central governments or central banks
Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
Prudential portfolio	Banking book

s003 r010 c020

Metric	Original exposure pre conversion factors [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Advanced IRB Approach
Exposure class	Exposures to central governments or central banks
Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
Prudential portfolio	Banking book

s003 r010 c030

Metric	Original exposure pre conversion factors [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Advanced IRB Approach
Exposure class	Exposures to central governments or central banks
Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries

s003 r010 c030	Counterparty	Large regulated financial entities and unregulated financial entities
	Prudential portfolio	Banking book
s003 r010 c040	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
	Prudential portfolio	Banking book
s003 r010 c050	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Credit derivatives - Substitution effect
	Prudential portfolio	Banking book
s003 r010 c060	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions substitution effect
	Prudential portfolio	Banking book
s003 r010 c070	Metric	CRM substitution effects Outflows including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	CRM techniques substitution effect
	Prudential portfolio	Banking book
s003 r010 c080	Metric	CRM substitution effects Inflows, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s003 r010 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures

s003 r010 c090	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s003 r010 c110	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s003 r010 c140	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Counterparty	Large regulated financial entities and unregulated financial entities
	Prudential portfolio	Banking book
s003 r010 c150	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Guarantees other than credit derivatives - LGD adjustment effect
	Prudential portfolio	Banking book
s003 r010 c160	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Credit derivatives - LGD adjustment effect
	Prudential portfolio	Banking book
s003 r010 c170	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Life insurance policies pledged to the lending institutions LGD adjustment effect

s003 r010 c170	Prudential portfolio		Banking book
s003 r010 c180	Metric		Amount used for LGD adjustment [mi]
	Base		Exposures
	Main category		Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach		Advanced IRB Approach
	Exposure class		Exposures to central governments or central banks
	Type of risk		Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral		Financial collateral LGD adjustment effect
	Prudential portfolio		Banking book
s003 r010 c190	Metric		Amount used for LGD adjustment [mi]
	Base		Exposures
	Main category		Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach		Advanced IRB Approach
	Exposure class		Exposures to central governments or central banks
	Type of risk		Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral		Real estate excluding immovable property for which alternative treatment is used
	Prudential portfolio		Banking book
s003 r010 c200	Metric		Amount used for LGD adjustment [mi]
	Base		Exposures
	Main category		Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach		Advanced IRB Approach
	Exposure class		Exposures to central governments or central banks
	Type of risk		Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral		Other physical collateral eligible for CRM under IRB approach
	Prudential portfolio		Banking book
s003 r010 c210	Metric		Amount used for LGD adjustment [mi]
	Base		Exposures
	Main category		Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach		Advanced IRB Approach
	Exposure class		Exposures to central governments or central banks
	Type of risk		Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral		Receivables eligible for CRM under IRB approach
	Prudential portfolio		Banking book
s003 r010 c220	Metric		Amount used for LGD adjustment [mi]
	Base		Exposures
	Main category		Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach		Advanced IRB Approach
	Exposure class		Exposures to central governments or central banks
	Type of risk		Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral		CRM techniques double default treatment
	Prudential portfolio		Banking book
s003 r010 c230	Metric		Exposure weighted average LGD [pi]
	Base		Memorandum items

s003 r010 c230	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s003 r010 c240	Metric	Exposure weighted average LGD [pi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Counterparty	Large regulated financial entities and unregulated financial entities
	Prudential portfolio	Banking book
s003 r010 c250	Metric	Maturity value (days) [ii]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s003 r010 c260	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s003 r010 c270	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Counterparty	Large regulated financial entities and unregulated financial entities
	Prudential portfolio	Banking book
s003 r010 c280	Metric	Expected loss amount [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s003 r010 c290	Metric	Risk adjustments and provisions [mi]

s003 r010 c290	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s003 r010 c300	Metric	Number of obligors [ii]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s003 r020 c010	Metric	PD assigned to the obligor grade or pool [pi]
	Base	Memorandum items
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s003 r020 c020	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s003 r020 c040	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
	Prudential portfolio	Banking book
s003 r020 c050	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Credit derivatives - Substitution effect
	Prudential portfolio	Banking book

s003 r020 c060

Metric	CRM substitution effects - Value of Other funded credit protection [mi]
Base	Exposures
Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Advanced IRB Approach
Exposure class	Exposures to central governments or central banks
Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
CRM Effects/Collateral	Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions substitution effect
Prudential portfolio	Banking book

s003 r020 c070

Metric	CRM substitution effects Outflows including value adjustments and provisions [mi]
Base	Exposures
Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Advanced IRB Approach
Exposure class	Exposures to central governments or central banks
Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
CRM Effects/Collateral	CRM techniques substitution effect
Prudential portfolio	Banking book

s003 r020 c080

Metric	CRM substitution effects Inflows, including value adjustments and provisions [mi]
Base	Exposures
Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Advanced IRB Approach
Exposure class	Exposures to central governments or central banks
Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
Prudential portfolio	Banking book

s003 r020 c090

Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
Base	Exposures
Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Advanced IRB Approach
Exposure class	Exposures to central governments or central banks
Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
Prudential portfolio	Banking book

s003 r020 c110

Metric	Exposure value [mi]
Base	Exposures
Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Advanced IRB Approach
Exposure class	Exposures to central governments or central banks
Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
Prudential portfolio	Banking book

s003 r020 c150

Metric	Amount used for LGD adjustment [mi]
Base	Exposures
Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Advanced IRB Approach
Exposure class	Exposures to central governments or central banks
Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries

s003 r020 c150	CRM Effects/Collateral	Guarantees other than credit derivatives - LGD adjustment effect
	Prudential portfolio	Banking book
s003 r020 c160	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Credit derivatives - LGD adjustment effect
	Prudential portfolio	Banking book
s003 r020 c170	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Life insurance policies pledged to the lending institutions LGD adjustment effect
	Prudential portfolio	Banking book
s003 r020 c180	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Financial collateral LGD adjustment effect
	Prudential portfolio	Banking book
s003 r020 c190	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Real estate excluding immovable property for which alternative treatment is used
	Prudential portfolio	Banking book
s003 r020 c200	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Other physical collateral eligible for CRM under IRB approach
	Prudential portfolio	Banking book
s003 r020 c210	Metric	Amount used for LGD adjustment [mi]

s003 r020 c210	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Receivables eligible for CRM under IRB approach
	Prudential portfolio	Banking book
s003 r020 c220	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	CRM techniques double default treatment
	Prudential portfolio	Banking book
s003 r020 c230	Metric	Exposure weighted average LGD [pi]
	Base	Memorandum items
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s003 r020 c250	Metric	Maturity value (days) [ii]
	Base	Memorandum items
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s003 r020 c260	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s003 r020 c280	Metric	Expected loss amount [mi]
	Base	Memorandum items
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book

s003 r020 c290	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s003 r020 c300	Metric	Number of obligors [ii]
	Base	Memorandum items
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s003 r030 c010	Metric	PD assigned to the obligor grade or pool [pi]
	Base	Memorandum items
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s003 r030 c020	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s003 r030 c040	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
	Prudential portfolio	Banking book
s003 r030 c050	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Credit derivatives - Substitution effect

s003 r030 c050	Prudential portfolio		Banking book
s003 r030 c060	Metric		CRM substitution effects - Value of Other funded credit protection [mi]
	Base		Exposures
	Main category		Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach		Advanced IRB Approach
	Exposure class		Exposures to central governments or central banks
	Type of risk		Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral		Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions substitution effect
	Prudential portfolio		Banking book
s003 r030 c070	Metric		CRM substitution effects Outflows including value adjustments and provisions [mi]
	Base		Exposures
	Main category		Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach		Advanced IRB Approach
	Exposure class		Exposures to central governments or central banks
	Type of risk		Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral		CRM techniques substitution effect
	Prudential portfolio		Banking book
s003 r030 c080	Metric		CRM substitution effects Inflows, including value adjustments and provisions [mi]
	Base		Exposures
	Main category		Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach		Advanced IRB Approach
	Exposure class		Exposures to central governments or central banks
	Type of risk		Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio		Banking book
s003 r030 c090	Metric		Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base		Exposures
	Main category		Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach		Advanced IRB Approach
	Exposure class		Exposures to central governments or central banks
	Type of risk		Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio		Banking book
s003 r030 c110	Metric		Exposure value [mi]
	Base		Exposures
	Main category		Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach		Advanced IRB Approach
	Exposure class		Exposures to central governments or central banks
	Type of risk		Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio		Banking book
s003 r030 c150	Metric		Amount used for LGD adjustment [mi]
	Base		Exposures
	Main category		Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach		Advanced IRB Approach
	Exposure class		Exposures to central governments or central banks

s003 r030 c150	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Guarantees other than credit derivatives - LGD adjustment effect
	Prudential portfolio	Banking book
s003 r030 c160	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Credit derivatives - LGD adjustment effect
	Prudential portfolio	Banking book
s003 r030 c170	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Life insurance policies pledged to the lending institutions LGD adjustment effect
	Prudential portfolio	Banking book
s003 r030 c180	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Financial collateral LGD adjustment effect
	Prudential portfolio	Banking book
s003 r030 c190	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Real estate excluding immovable property for which alternative treatment is used
	Prudential portfolio	Banking book
s003 r030 c200	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Other physical collateral eligible for CRM under IRB approach
	Prudential portfolio	Banking book

s003 r030 c210	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Receivables eligible for CRM under IRB approach
	Prudential portfolio	Banking book
s003 r030 c220	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	CRM techniques double default treatment
	Prudential portfolio	Banking book
s003 r030 c230	Metric	Exposure weighted average LGD [pi]
	Base	Memorandum items
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s003 r030 c250	Metric	Maturity value (days) [ii]
	Base	Memorandum items
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s003 r030 c260	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s003 r030 c280	Metric	Expected loss amount [mi]
	Base	Memorandum items
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries

s003 r030 c280	Prudential portfolio	Banking book
s003 r030 c290	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s003 r030 c300	Metric	Number of obligors [ii]
	Base	Memorandum items
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s003 r040 c010	Metric	PD assigned to the obligor grade or pool [pi]
	Base	Memorandum items
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s003 r040 c020	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s003 r040 c040	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
	Prudential portfolio	Banking book
s003 r040 c050	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Counterparty credit risk

| s003 r040 c050 | CRM Effects/Collateral | Credit derivatives - Substitution effect |
| | Prudential portfolio | Banking book |

s003 r040 c060	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions substitution effect
	Prudential portfolio	Banking book

s003 r040 c070	Metric	CRM substitution effects Outflows including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	CRM techniques substitution effect
	Prudential portfolio	Banking book

s003 r040 c080	Metric	CRM substitution effects Inflows, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book

s003 r040 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book

s003 r040 c110	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book

s003 r040 c150	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach

s003 r040 c150	Exposure class	Exposures to central governments or central banks
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Guarantees other than credit derivatives - LGD adjustment effect
	Prudential portfolio	Banking book
s003 r040 c160	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Credit derivatives - LGD adjustment effect
	Prudential portfolio	Banking book
s003 r040 c170	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Life insurance policies pledged to the lending institutions LGD adjustment effect
	Prudential portfolio	Banking book
s003 r040 c180	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Financial collateral LGD adjustment effect
	Prudential portfolio	Banking book
s003 r040 c190	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Real estate excluding immovable property for which alternative treatment is used
	Prudential portfolio	Banking book
s003 r040 c200	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Other physical collateral eligible for CRM under IRB approach

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s003 r040 c200	Prudential portfolio	Banking book	

s003 r040 c210	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Receivables eligible for CRM under IRB approach
	Prudential portfolio	Banking book

s003 r040 c220	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	CRM techniques double default treatment
	Prudential portfolio	Banking book

s003 r040 c230	Metric	Exposure weighted average LGD [pi]
	Base	Memorandum items
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book

s003 r040 c250	Metric	Maturity value (days) [ii]
	Base	Memorandum items
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book

s003 r040 c260	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book

s003 r040 c280	Metric	Expected loss amount [mi]
	Base	Memorandum items
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks

s003 r040 c280	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book

s003 r040 c290	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book

s003 r040 c300	Metric	Number of obligors [ii]
	Base	Memorandum items
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book

s003 r050 c010	Metric	PD assigned to the obligor grade or pool [pi]
	Base	Memorandum items
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book

s003 r050 c020	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book

s003 r050 c040	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
	Prudential portfolio	Banking book

s003 r050 c050	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks

s003 r050 c050	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Credit derivatives - Substitution effect
	Prudential portfolio	Banking book

s003 r050 c060	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions substitution effect
	Prudential portfolio	Banking book

s003 r050 c070	Metric	CRM substitution effects Outflows including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	CRM techniques substitution effect
	Prudential portfolio	Banking book

s003 r050 c080	Metric	CRM substitution effects Inflows, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book

s003 r050 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book

s003 r050 c110	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book

s003 r050 c150	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting

s003 r050 c150	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Guarantees other than credit derivatives - LGD adjustment effect
	Prudential portfolio	Banking book
s003 r050 c160	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Credit derivatives - LGD adjustment effect
	Prudential portfolio	Banking book
s003 r050 c170	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Life insurance policies pledged to the lending institutions LGD adjustment effect
	Prudential portfolio	Banking book
s003 r050 c180	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Financial collateral LGD adjustment effect
	Prudential portfolio	Banking book
s003 r050 c190	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Real estate excluding immovable property for which alternative treatment is used
	Prudential portfolio	Banking book
s003 r050 c200	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Counterparty credit risk

s003 r050 c200	CRM Effects/Collateral	Other physical collateral eligible for CRM under IRB approach
	Prudential portfolio	Banking book
s003 r050 c210	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Receivables eligible for CRM under IRB approach
	Prudential portfolio	Banking book
s003 r050 c220	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	CRM techniques double default treatment
	Prudential portfolio	Banking book
s003 r050 c230	Metric	Exposure weighted average LGD [pi]
	Base	Memorandum items
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s003 r050 c250	Metric	Maturity value (days) [ii]
	Base	Memorandum items
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s003 r050 c260	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s003 r050 c280	Metric	Expected loss amount [mi]
	Base	Memorandum items
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach

s003 r050 c280	Exposure class	Exposures to central governments or central banks
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book

s003 r050 c290	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book

s003 r050 c300	Metric	Number of obligors [ii]
	Base	Memorandum items
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book

s003 r060 c010	Metric	PD assigned to the obligor grade or pool [pi]
	Base	Memorandum items
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book

s003 r060 c020	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book

s003 r060 c040	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
	Prudential portfolio	Banking book

s003 r060 c050	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Advanced IRB Approach

s003 r060 c050	Exposure class	Exposures to central governments or central banks
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Credit derivatives - Substitution effect
	Prudential portfolio	Banking book
s003 r060 c060	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions substitution effect
	Prudential portfolio	Banking book
s003 r060 c070	Metric	CRM substitution effects Outflows including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	CRM techniques substitution effect
	Prudential portfolio	Banking book
s003 r060 c080	Metric	CRM substitution effects Inflows, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s003 r060 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s003 r060 c110	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s003 r060 c150	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures

s003 r060 c150	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Guarantees other than credit derivatives - LGD adjustment effect
	Prudential portfolio	Banking book
s003 r060 c160	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Credit derivatives - LGD adjustment effect
	Prudential portfolio	Banking book
s003 r060 c170	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Life insurance policies pledged to the lending institutions LGD adjustment effect
	Prudential portfolio	Banking book
s003 r060 c180	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Financial collateral LGD adjustment effect
	Prudential portfolio	Banking book
s003 r060 c190	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Real estate excluding immovable property for which alternative treatment is used
	Prudential portfolio	Banking book
s003 r060 c200	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks

s003 r060 c200	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Other physical collateral eligible for CRM under IRB approach
	Prudential portfolio	Banking book

s003 r060 c210	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Receivables eligible for CRM under IRB approach
	Prudential portfolio	Banking book

s003 r060 c220	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	CRM techniques double default treatment
	Prudential portfolio	Banking book

s003 r060 c230	Metric	Exposure weighted average LGD [pi]
	Base	Memorandum items
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book

s003 r060 c250	Metric	Maturity value (days) [ii]
	Base	Memorandum items
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book

s003 r060 c260	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book

s003 r060 c280	Metric	Expected loss amount [mi]
	Base	Memorandum items
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting

s003 r060 c280	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s003 r060 c290	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s003 r060 c300	Metric	Number of obligors [ii]
	Base	Memorandum items
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s003 r070 c010	Metric	PD assigned to the obligor grade or pool [pi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s003 r070 c020	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s003 r070 c030	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Counterparty	Large regulated financial entities and unregulated financial entities
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book

s003 r070 c040		
	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s003 r070 c050		
	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Credit derivatives - Substitution effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s003 r070 c060		
	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions substitution effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s003 r070 c070		
	Metric	CRM substitution effects Outflows including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques substitution effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s003 r070 c080		
	Metric	CRM substitution effects Inflows, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book

s003 r070 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s003 r070 c110	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s003 r070 c140	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Counterparty	Large regulated financial entities and unregulated financial entities
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s003 r070 c150	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Guarantees other than credit derivatives - LGD adjustment effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s003 r070 c160	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Credit derivatives - LGD adjustment effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book

s003 r070 c170	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Life insurance policies pledged to the lending institutions LGD adjustment effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s003 r070 c180	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Financial collateral LGD adjustment effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s003 r070 c190	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Real estate excluding immovable property for which alternative treatment is used
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s003 r070 c200	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Other physical collateral eligible for CRM under IRB approach
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s003 r070 c210	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Receivables eligible for CRM under IRB approach
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M

s003 r070 c210	Prudential portfolio	Banking book

s003 r070 c220	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques double default treatment
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book

s003 r070 c230	Metric	Exposure weighted average LGD [pi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book

s003 r070 c240	Metric	Exposure weighted average LGD [pi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Counterparty	Large regulated financial entities and unregulated financial entities
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book

s003 r070 c250	Metric	Maturity value (days) [ii]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book

s003 r070 c260	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book

s003 r070 c270	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Counterparty	Large regulated financial entities and unregulated financial entities
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s003 r070 c280	Metric	Expected loss amount [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s003 r070 c290	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s003 r070 c300	Metric	Number of obligors [ii]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s003 r090 c020	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
s003 r090 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures

s003 r090 c090	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
s003 r090 c110	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
s003 r090 c260	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
s003 r090 c280	Metric	Expected loss amount [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
s003 r090 c290	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
s003 r100 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks

s003 r100 c090	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	0%
s003 r100 c110	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	0%
s003 r100 c260	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	0%
s003 r100 c280	Metric	Expected loss amount [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	0%
s003 r100 c290	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	0%
s003 r110 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment

COREP

s003 r110 c090	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	50%
s003 r110 c110	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	50%
s003 r110 c260	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	50%
s003 r110 c280	Metric	Expected loss amount [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	50%
s003 r110 c290	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	50%
s003 r120 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]

s003 r120 c090	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	70%
s003 r120 c110	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	70%
s003 r120 c260	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	70%
s003 r120 c280	Metric	Expected loss amount [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	70%
s003 r120 c290	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	70%

COREP

s003 r130 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Residual maturity	>= 2,5 years
	Risk weights	70%
s003 r130 c110	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Residual maturity	>= 2,5 years
	Risk weights	70%
s003 r130 c260	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Residual maturity	>= 2,5 years
	Risk weights	70%
s003 r130 c280	Metric	Expected loss amount [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Residual maturity	>= 2,5 years
	Risk weights	70%
s003 r130 c290	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment

s003 r130 c290	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Residual maturity	>= 2,5 years
	Risk weights	70%
s003 r140 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	90%
s003 r140 c110	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	90%
s003 r140 c260	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	90%
s003 r140 c280	Metric	Expected loss amount [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	90%

s003 r140 c290

Metric	Risk adjustments and provisions [mi]
Base	Memorandum items
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Advanced IRB Approach
Exposure class	Exposures to central governments or central banks
Type of risk	Credit risk, counterparty credit risk and free deliveries
Methods to determine risk weights	Specialized lending slotting criteria
Prudential portfolio	Banking book
Risk weights	90%

s003 r150 c090

Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Advanced IRB Approach
Exposure class	Exposures to central governments or central banks
Type of risk	Credit risk, counterparty credit risk and free deliveries
Methods to determine risk weights	Specialized lending slotting criteria
Prudential portfolio	Banking book
Risk weights	115%

s003 r150 c110

Metric	Exposure value [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Advanced IRB Approach
Exposure class	Exposures to central governments or central banks
Type of risk	Credit risk, counterparty credit risk and free deliveries
Methods to determine risk weights	Specialized lending slotting criteria
Prudential portfolio	Banking book
Risk weights	115%

s003 r150 c260

Metric	Risk weighted exposure amount [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Advanced IRB Approach
Exposure class	Exposures to central governments or central banks
Type of risk	Credit risk, counterparty credit risk and free deliveries
Methods to determine risk weights	Specialized lending slotting criteria
Prudential portfolio	Banking book
Risk weights	115%

s003 r150 c280

Metric	Expected loss amount [mi]
Base	Memorandum items
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Advanced IRB Approach
Exposure class	Exposures to central governments or central banks
Type of risk	Credit risk, counterparty credit risk and free deliveries
Methods to determine risk weights	Specialized lending slotting criteria
Prudential portfolio	Banking book

s003 r150 c280	Risk weights	115%

s003 r150 c290	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	115%

s003 r160 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	250%

s003 r160 c110	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	250%

s003 r160 c260	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	250%

s003 r160 c280	Metric	Expected loss amount [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries

s003 r160 c280	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	250%

s003 r160 c290	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	250%

s003 r170 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Alternative treatment for exposures secured by real estate
	Prudential portfolio	Banking book

s003 r170 c110	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Alternative treatment for exposures secured by real estate
	Prudential portfolio	Banking book

s003 r170 c260	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Alternative treatment for exposures secured by real estate
	Prudential portfolio	Banking book

s003 r170 c290	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Alternative treatment for exposures secured by real estate

s003 r170 c290	Prudential portfolio		Banking book

s003 r180 c030	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Counterparty	Large regulated financial entities and unregulated financial entities
	Methods to determine risk weights	Risk weighted exposure amounts calculated using RW, other
	Prudential portfolio	Banking book

s003 r180 c040	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using RW, other
	Prudential portfolio	Banking book

s003 r180 c050	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Credit derivatives - Substitution effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using RW, other
	Prudential portfolio	Banking book

s003 r180 c060	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions substitution effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using RW, other
	Prudential portfolio	Banking book

s003 r180 c070	Metric	CRM substitution effects Outflows including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries

s003 r180 c070	CRM Effects/Collateral	CRM techniques substitution effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using RW, other
	Prudential portfolio	Banking book
s003 r180 c080	Metric	CRM substitution effects Inflows, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using RW, other
	Prudential portfolio	Banking book
s003 r180 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using RW, other
	Prudential portfolio	Banking book
s003 r180 c110	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using RW, other
	Prudential portfolio	Banking book
s003 r180 c260	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using RW, other
	Prudential portfolio	Banking book
s003 r180 c290	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using RW, other
	Prudential portfolio	Banking book

s003 r190 c010

Metric	PD assigned to the obligor grade or pool [pi]
Base	Memorandum items
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Advanced IRB Approach
Exposure class	Exposures to central governments or central banks
Type of risk	Dilution risk
Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
Prudential portfolio	Banking book

s003 r190 c030

Metric	Original exposure pre conversion factors [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Advanced IRB Approach
Exposure class	Exposures to central governments or central banks
Type of risk	Dilution risk
Counterparty	Large regulated financial entities and unregulated financial entities
Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
Prudential portfolio	Banking book

s003 r190 c040

Metric	CRM substitution effects - Value of Guarantees [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Advanced IRB Approach
Exposure class	Exposures to central governments or central banks
Type of risk	Dilution risk
CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
Prudential portfolio	Banking book

s003 r190 c050

Metric	CRM substitution effects - Value of Credit derivatives [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Advanced IRB Approach
Exposure class	Exposures to central governments or central banks
Type of risk	Dilution risk
CRM Effects/Collateral	Credit derivatives - Substitution effect
Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
Prudential portfolio	Banking book

s003 r190 c060

Metric	CRM substitution effects - Value of Other funded credit protection [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Advanced IRB Approach
Exposure class	Exposures to central governments or central banks
Type of risk	Dilution risk
CRM Effects/Collateral	Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions substitution effect
Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
Prudential portfolio	Banking book

s003 r190 c070	Metric	CRM substitution effects Outflows including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Dilution risk
	CRM Effects/Collateral	CRM techniques substitution effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s003 r190 c080	Metric	CRM substitution effects Inflows, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Dilution risk
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s003 r190 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Dilution risk
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s003 r190 c110	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Dilution risk
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s003 r190 c150	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Dilution risk
	CRM Effects/Collateral	Guarantees other than credit derivatives - LGD adjustment effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s003 r190 c160	Metric	Amount used for LGD adjustment [mi]

s003 r190 c160	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Dilution risk
	CRM Effects/Collateral	Credit derivatives - LGD adjustment effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s003 r190 c170	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Dilution risk
	CRM Effects/Collateral	Life insurance policies pledged to the lending institutions LGD adjustment effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s003 r190 c180	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Dilution risk
	CRM Effects/Collateral	Financial collateral LGD adjustment effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s003 r190 c190	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Dilution risk
	CRM Effects/Collateral	Real estate excluding immovable property for which alternative treatment is used
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s003 r190 c200	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Dilution risk
	CRM Effects/Collateral	Other physical collateral eligible for CRM under IRB approach
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book

s003 r190 c210	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Dilution risk
	CRM Effects/Collateral	Receivables eligible for CRM under IRB approach
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s003 r190 c220	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Dilution risk
	CRM Effects/Collateral	CRM techniques double default treatment
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s003 r190 c230	Metric	Exposure weighted average LGD [pi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Dilution risk
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s003 r190 c250	Metric	Maturity value (days) [ii]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Dilution risk
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s003 r190 c260	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Dilution risk
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s003 r190 c280	Metric	Expected loss amount [mi]

s003 r190 c280	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Dilution risk
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s003 r190 c290	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Dilution risk
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s003 r190 c300	Metric	Number of obligors [ii]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Dilution risk
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s004 r010 c010	Metric	PD assigned to the obligor grade or pool [pi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s004 r010 c020	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s004 r010 c030	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries

s004 r010 c030	Counterparty	Large regulated financial entities and unregulated financial entities
	Prudential portfolio	Banking book
s004 r010 c040	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
	Prudential portfolio	Banking book
s004 r010 c050	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Credit derivatives - Substitution effect
	Prudential portfolio	Banking book
s004 r010 c060	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions substitution effect
	Prudential portfolio	Banking book
s004 r010 c070	Metric	CRM substitution effects Outflows including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	CRM techniques substitution effect
	Prudential portfolio	Banking book
s004 r010 c080	Metric	CRM substitution effects Inflows, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s004 r010 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures

s004 r010 c090	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s004 r010 c110	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s004 r010 c140	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Counterparty	Large regulated financial entities and unregulated financial entities
	Prudential portfolio	Banking book
s004 r010 c150	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Guarantees other than credit derivatives - LGD adjustment effect
	Prudential portfolio	Banking book
s004 r010 c160	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Credit derivatives - LGD adjustment effect
	Prudential portfolio	Banking book
s004 r010 c170	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Life insurance policies pledged to the lending institutions LGD adjustment effect

s004 r010 c170	Prudential portfolio	Banking book

s004 r010 c180	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Financial collateral LGD adjustment effect
	Prudential portfolio	Banking book

s004 r010 c190	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Real estate excluding immovable property for which alternative treatment is used
	Prudential portfolio	Banking book

s004 r010 c200	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Other physical collateral eligible for CRM under IRB approach
	Prudential portfolio	Banking book

s004 r010 c210	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Receivables eligible for CRM under IRB approach
	Prudential portfolio	Banking book

s004 r010 c220	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	CRM techniques double default treatment
	Prudential portfolio	Banking book

s004 r010 c230	Metric	Exposure weighted average LGD [pi]
	Base	Memorandum items

COREP

s004 r010 c230	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s004 r010 c240	Metric	Exposure weighted average LGD [pi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Counterparty	Large regulated financial entities and unregulated financial entities
	Prudential portfolio	Banking book
s004 r010 c250	Metric	Maturity value (days) [ii]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s004 r010 c260	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s004 r010 c270	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Counterparty	Large regulated financial entities and unregulated financial entities
	Prudential portfolio	Banking book
s004 r010 c280	Metric	Expected loss amount [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s004 r010 c290	Metric	Risk adjustments and provisions [mi]

s004 r010 c290	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s004 r010 c300	Metric	Number of obligors [ii]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s004 r020 c010	Metric	PD assigned to the obligor grade or pool [pi]
	Base	Memorandum items
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s004 r020 c020	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s004 r020 c040	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
	Prudential portfolio	Banking book
s004 r020 c050	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Credit derivatives - Substitution effect
	Prudential portfolio	Banking book

s004 r020 c060	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions substitution effect
	Prudential portfolio	Banking book
s004 r020 c070	Metric	CRM substitution effects Outflows including value adjustments and provisions [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	CRM techniques substitution effect
	Prudential portfolio	Banking book
s004 r020 c080	Metric	CRM substitution effects Inflows, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s004 r020 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s004 r020 c110	Metric	Exposure value [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s004 r020 c150	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries

s004 r020 c150	CRM Effects/Collateral	Guarantees other than credit derivatives - LGD adjustment effect
	Prudential portfolio	Banking book
s004 r020 c160	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Credit derivatives - LGD adjustment effect
	Prudential portfolio	Banking book
s004 r020 c170	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Life insurance policies pledged to the lending institutions LGD adjustment effect
	Prudential portfolio	Banking book
s004 r020 c180	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Financial collateral LGD adjustment effect
	Prudential portfolio	Banking book
s004 r020 c190	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Real estate excluding immovable property for which alternative treatment is used
	Prudential portfolio	Banking book
s004 r020 c200	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Other physical collateral eligible for CRM under IRB approach
	Prudential portfolio	Banking book
s004 r020 c210	Metric	Amount used for LGD adjustment [mi]

s004 r020 c210	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Receivables eligible for CRM under IRB approach
	Prudential portfolio	Banking book
s004 r020 c220	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	CRM techniques double default treatment
	Prudential portfolio	Banking book
s004 r020 c230	Metric	Exposure weighted average LGD [pi]
	Base	Memorandum items
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s004 r020 c250	Metric	Maturity value (days) [ii]
	Base	Memorandum items
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s004 r020 c260	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s004 r020 c280	Metric	Expected loss amount [mi]
	Base	Memorandum items
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book

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s004 r020 c290
Metric	Risk adjustments and provisions [mi]
Base	Memorandum items
Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Foundation IRB Approach
Exposure class	Exposures to central governments or central banks
Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
Prudential portfolio	Banking book

s004 r020 c300
Metric	Number of obligors [ii]
Base	Memorandum items
Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Foundation IRB Approach
Exposure class	Exposures to central governments or central banks
Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
Prudential portfolio	Banking book

s004 r030 c010
Metric	PD assigned to the obligor grade or pool [pi]
Base	Memorandum items
Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Foundation IRB Approach
Exposure class	Exposures to central governments or central banks
Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
Prudential portfolio	Banking book

s004 r030 c020
Metric	Original exposure pre conversion factors [mi]
Base	Exposures
Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Foundation IRB Approach
Exposure class	Exposures to central governments or central banks
Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
Prudential portfolio	Banking book

s004 r030 c040
Metric	CRM substitution effects - Value of Guarantees [mi]
Base	Exposures
Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Foundation IRB Approach
Exposure class	Exposures to central governments or central banks
Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
Prudential portfolio	Banking book

s004 r030 c050
Metric	CRM substitution effects - Value of Credit derivatives [mi]
Base	Exposures
Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Foundation IRB Approach
Exposure class	Exposures to central governments or central banks
Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
CRM Effects/Collateral	Credit derivatives - Substitution effect

s004 r030 c050	Prudential portfolio		Banking book
s004 r030 c060	Metric		CRM substitution effects - Value of Other funded credit protection [mi]
	Base		Exposures
	Main category		Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach		Foundation IRB Approach
	Exposure class		Exposures to central governments or central banks
	Type of risk		Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral		Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions substitution effect
	Prudential portfolio		Banking book
s004 r030 c070	Metric		CRM substitution effects Outflows including value adjustments and provisions [mi]
	Base		Exposures
	Main category		Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach		Foundation IRB Approach
	Exposure class		Exposures to central governments or central banks
	Type of risk		Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral		CRM techniques substitution effect
	Prudential portfolio		Banking book
s004 r030 c080	Metric		CRM substitution effects Inflows, including value adjustments and provisions [mi]
	Base		Exposures
	Main category		Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach		Foundation IRB Approach
	Exposure class		Exposures to central governments or central banks
	Type of risk		Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio		Banking book
s004 r030 c090	Metric		Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base		Exposures
	Main category		Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach		Foundation IRB Approach
	Exposure class		Exposures to central governments or central banks
	Type of risk		Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio		Banking book
s004 r030 c110	Metric		Exposure value [mi]
	Base		Exposures
	Main category		Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach		Foundation IRB Approach
	Exposure class		Exposures to central governments or central banks
	Type of risk		Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio		Banking book
s004 r030 c150	Metric		Amount used for LGD adjustment [mi]
	Base		Exposures
	Main category		Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach		Foundation IRB Approach
	Exposure class		Exposures to central governments or central banks

s004 r030 c150	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Guarantees other than credit derivatives - LGD adjustment effect
	Prudential portfolio	Banking book
s004 r030 c160	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Credit derivatives - LGD adjustment effect
	Prudential portfolio	Banking book
s004 r030 c170	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Life insurance policies pledged to the lending institutions LGD adjustment effect
	Prudential portfolio	Banking book
s004 r030 c180	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Financial collateral LGD adjustment effect
	Prudential portfolio	Banking book
s004 r030 c190	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Real estate excluding immovable property for which alternative treatment is used
	Prudential portfolio	Banking book
s004 r030 c200	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Other physical collateral eligible for CRM under IRB approach
	Prudential portfolio	Banking book

s004 r030 c210	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Receivables eligible for CRM under IRB approach
	Prudential portfolio	Banking book
s004 r030 c220	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	CRM techniques double default treatment
	Prudential portfolio	Banking book
s004 r030 c230	Metric	Exposure weighted average LGD [pi]
	Base	Memorandum items
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s004 r030 c250	Metric	Maturity value (days) [ii]
	Base	Memorandum items
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s004 r030 c260	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s004 r030 c280	Metric	Expected loss amount [mi]
	Base	Memorandum items
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries

s004 r030 c280	Prudential portfolio	Banking book
s004 r030 c290	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s004 r030 c300	Metric	Number of obligors [ii]
	Base	Memorandum items
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s004 r040 c010	Metric	PD assigned to the obligor grade or pool [pi]
	Base	Memorandum items
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s004 r040 c020	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s004 r040 c040	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
	Prudential portfolio	Banking book
s004 r040 c050	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Counterparty credit risk

| s004 r040 c050 | CRM Effects/Collateral | Credit derivatives - Substitution effect |
| | Prudential portfolio | Banking book |

s004 r040 c060	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions substitution effect
	Prudential portfolio	Banking book

s004 r040 c070	Metric	CRM substitution effects Outflows including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	CRM techniques substitution effect
	Prudential portfolio	Banking book

s004 r040 c080	Metric	CRM substitution effects Inflows, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book

s004 r040 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book

s004 r040 c110	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book

s004 r040 c150	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Foundation IRB Approach

s004 r040 c150	Exposure class	Exposures to central governments or central banks
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Guarantees other than credit derivatives - LGD adjustment effect
	Prudential portfolio	Banking book
s004 r040 c160	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Credit derivatives - LGD adjustment effect
	Prudential portfolio	Banking book
s004 r040 c170	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Life insurance policies pledged to the lending institutions LGD adjustment effect
	Prudential portfolio	Banking book
s004 r040 c180	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Financial collateral LGD adjustment effect
	Prudential portfolio	Banking book
s004 r040 c190	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Real estate excluding immovable property for which alternative treatment is used
	Prudential portfolio	Banking book
s004 r040 c200	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Other physical collateral eligible for CRM under IRB approach

s004 r040 c200	Prudential portfolio		Banking book

s004 r040 c210	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Receivables eligible for CRM under IRB approach
	Prudential portfolio	Banking book

s004 r040 c220	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	CRM techniques double default treatment
	Prudential portfolio	Banking book

s004 r040 c230	Metric	Exposure weighted average LGD [pi]
	Base	Memorandum items
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book

s004 r040 c250	Metric	Maturity value (days) [ii]
	Base	Memorandum items
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book

s004 r040 c260	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book

s004 r040 c280	Metric	Expected loss amount [mi]
	Base	Memorandum items
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposures to central governments or central banks

s004 r040 c280	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s004 r040 c290	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s004 r040 c300	Metric	Number of obligors [ii]
	Base	Memorandum items
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s004 r050 c010	Metric	PD assigned to the obligor grade or pool [pi]
	Base	Memorandum items
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s004 r050 c020	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s004 r050 c040	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
	Prudential portfolio	Banking book
s004 r050 c050	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposures to central governments or central banks

s004 r050 c050	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Credit derivatives - Substitution effect
	Prudential portfolio	Banking book
s004 r050 c060	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions substitution effect
	Prudential portfolio	Banking book
s004 r050 c070	Metric	CRM substitution effects Outflows including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	CRM techniques substitution effect
	Prudential portfolio	Banking book
s004 r050 c080	Metric	CRM substitution effects Inflows, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s004 r050 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s004 r050 c110	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s004 r050 c150	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting

s004 r050 c150	Approach	Foundation IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Guarantees other than credit derivatives - LGD adjustment effect
	Prudential portfolio	Banking book
s004 r050 c160	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Credit derivatives - LGD adjustment effect
	Prudential portfolio	Banking book
s004 r050 c170	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Life insurance policies pledged to the lending institutions LGD adjustment effect
	Prudential portfolio	Banking book
s004 r050 c180	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Financial collateral LGD adjustment effect
	Prudential portfolio	Banking book
s004 r050 c190	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Real estate excluding immovable property for which alternative treatment is used
	Prudential portfolio	Banking book
s004 r050 c200	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Counterparty credit risk

s004 r050 c200

CRM Effects/Collateral	Other physical collateral eligible for CRM under IRB approach
Prudential portfolio	Banking book

s004 r050 c210

Metric	Amount used for LGD adjustment [mi]
Base	Exposures
Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
Approach	Foundation IRB Approach
Exposure class	Exposures to central governments or central banks
Type of risk	Counterparty credit risk
CRM Effects/Collateral	Receivables eligible for CRM under IRB approach
Prudential portfolio	Banking book

s004 r050 c220

Metric	Amount used for LGD adjustment [mi]
Base	Exposures
Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
Approach	Foundation IRB Approach
Exposure class	Exposures to central governments or central banks
Type of risk	Counterparty credit risk
CRM Effects/Collateral	CRM techniques double default treatment
Prudential portfolio	Banking book

s004 r050 c230

Metric	Exposure weighted average LGD [pi]
Base	Memorandum items
Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
Approach	Foundation IRB Approach
Exposure class	Exposures to central governments or central banks
Type of risk	Counterparty credit risk
Prudential portfolio	Banking book

s004 r050 c250

Metric	Maturity value (days) [ii]
Base	Memorandum items
Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
Approach	Foundation IRB Approach
Exposure class	Exposures to central governments or central banks
Type of risk	Counterparty credit risk
Prudential portfolio	Banking book

s004 r050 c260

Metric	Risk weighted exposure amount [mi]
Base	Exposures
Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
Approach	Foundation IRB Approach
Exposure class	Exposures to central governments or central banks
Type of risk	Counterparty credit risk
Prudential portfolio	Banking book

s004 r050 c280

Metric	Expected loss amount [mi]
Base	Memorandum items
Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
Approach	Foundation IRB Approach

s004 r050 c280	Exposure class	Exposures to central governments or central banks
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s004 r050 c290	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s004 r050 c300	Metric	Number of obligors [ii]
	Base	Memorandum items
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s004 r060 c010	Metric	PD assigned to the obligor grade or pool [pi]
	Base	Memorandum items
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s004 r060 c020	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s004 r060 c040	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
	Prudential portfolio	Banking book
s004 r060 c050	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Foundation IRB Approach

s004 r060 c050	Exposure class	Exposures to central governments or central banks
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Credit derivatives - Substitution effect
	Prudential portfolio	Banking book
s004 r060 c060	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions substitution effect
	Prudential portfolio	Banking book
s004 r060 c070	Metric	CRM substitution effects Outflows including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	CRM techniques substitution effect
	Prudential portfolio	Banking book
s004 r060 c080	Metric	CRM substitution effects Inflows, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s004 r060 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s004 r060 c110	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s004 r060 c150	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures

s004 r060 c150	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Guarantees other than credit derivatives - LGD adjustment effect
	Prudential portfolio	Banking book
s004 r060 c160	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Credit derivatives - LGD adjustment effect
	Prudential portfolio	Banking book
s004 r060 c170	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Life insurance policies pledged to the lending institutions LGD adjustment effect
	Prudential portfolio	Banking book
s004 r060 c180	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Financial collateral LGD adjustment effect
	Prudential portfolio	Banking book
s004 r060 c190	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Real estate excluding immovable property for which alternative treatment is used
	Prudential portfolio	Banking book
s004 r060 c200	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposures to central governments or central banks

s004 r060 c200	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Other physical collateral eligible for CRM under IRB approach
	Prudential portfolio	Banking book
s004 r060 c210	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Receivables eligible for CRM under IRB approach
	Prudential portfolio	Banking book
s004 r060 c220	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	CRM techniques double default treatment
	Prudential portfolio	Banking book
s004 r060 c230	Metric	Exposure weighted average LGD [pi]
	Base	Memorandum items
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s004 r060 c250	Metric	Maturity value (days) [ii]
	Base	Memorandum items
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s004 r060 c260	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s004 r060 c280	Metric	Expected loss amount [mi]
	Base	Memorandum items
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting

s004 r060 c280	Approach	Foundation IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book

s004 r060 c290	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book

s004 r060 c300	Metric	Number of obligors [ii]
	Base	Memorandum items
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book

s004 r070 c010	Metric	PD assigned to the obligor grade or pool [pi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book

s004 r070 c020	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book

s004 r070 c030	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Counterparty	Large regulated financial entities and unregulated financial entities
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book

s004 r070 c040	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s004 r070 c050	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Credit derivatives - Substitution effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s004 r070 c060	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions substitution effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s004 r070 c070	Metric	CRM substitution effects Outflows including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques substitution effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s004 r070 c080	Metric	CRM substitution effects Inflows, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book

s004 r070 c090		
	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book

s004 r070 c110		
	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book

s004 r070 c140		
	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Counterparty	Large regulated financial entities and unregulated financial entities
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book

s004 r070 c150		
	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Guarantees other than credit derivatives - LGD adjustment effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book

s004 r070 c160		
	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Credit derivatives - LGD adjustment effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book

s004 r070 c170	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Life insurance policies pledged to the lending institutions LGD adjustment effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s004 r070 c180	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Financial collateral LGD adjustment effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s004 r070 c190	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Real estate excluding immovable property for which alternative treatment is used
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s004 r070 c200	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Other physical collateral eligible for CRM under IRB approach
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s004 r070 c210	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Receivables eligible for CRM under IRB approach
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M

s004 r070 c210	Prudential portfolio	Banking book

s004 r070 c220	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques double default treatment
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book

s004 r070 c230	Metric	Exposure weighted average LGD [pi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book

s004 r070 c240	Metric	Exposure weighted average LGD [pi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Counterparty	Large regulated financial entities and unregulated financial entities
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book

s004 r070 c250	Metric	Maturity value (days) [ii]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book

s004 r070 c260	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book

s004 r070 c270	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Counterparty	Large regulated financial entities and unregulated financial entities
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s004 r070 c280	Metric	Expected loss amount [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s004 r070 c290	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s004 r070 c300	Metric	Number of obligors [ii]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s004 r090 c020	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
s004 r090 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures

s004 r090 c090	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
s004 r090 c110	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
s004 r090 c260	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
s004 r090 c280	Metric	Expected loss amount [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
s004 r090 c290	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
s004 r100 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to central governments or central banks

s004 r100 c090		
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	0%

s004 r100 c110		
	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	0%

s004 r100 c260		
	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	0%

s004 r100 c280		
	Metric	Expected loss amount [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	0%

s004 r100 c290		
	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	0%

s004 r110 c090		
	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment

s004 r110 c090	Approach	Foundation IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	50%
s004 r110 c110	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	50%
s004 r110 c260	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	50%
s004 r110 c280	Metric	Expected loss amount [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	50%
s004 r110 c290	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	50%
s004 r120 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]

s004 r120 c090	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	70%
s004 r120 c110	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	70%
s004 r120 c260	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	70%
s004 r120 c280	Metric	Expected loss amount [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	70%
s004 r120 c290	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	70%

s004 r130 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Residual maturity	>= 2,5 years
	Risk weights	70%
s004 r130 c110	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Residual maturity	>= 2,5 years
	Risk weights	70%
s004 r130 c260	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Residual maturity	>= 2,5 years
	Risk weights	70%
s004 r130 c280	Metric	Expected loss amount [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Residual maturity	>= 2,5 years
	Risk weights	70%
s004 r130 c290	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment

s004 r130 c290	Approach	Foundation IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Residual maturity	>= 2,5 years
	Risk weights	70%
s004 r140 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	90%
s004 r140 c110	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	90%
s004 r140 c260	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	90%
s004 r140 c280	Metric	Expected loss amount [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	90%

s004 r140 c290		
	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	90%

s004 r150 c090		
	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	115%

s004 r150 c110		
	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	115%

s004 r150 c260		
	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	115%

s004 r150 c280		
	Metric	Expected loss amount [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book

s004 r150 c280	Risk weights	115%

s004 r150 c290	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	115%

s004 r160 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	250%

s004 r160 c110	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	250%

s004 r160 c260	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	250%

s004 r160 c280	Metric	Expected loss amount [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries

s004 r160 c280	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	250%
s004 r160 c290	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	250%
s004 r170 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Alternative treatment for exposures secured by real estate
	Prudential portfolio	Banking book
s004 r170 c110	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Alternative treatment for exposures secured by real estate
	Prudential portfolio	Banking book
s004 r170 c260	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Alternative treatment for exposures secured by real estate
	Prudential portfolio	Banking book
s004 r170 c290	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Alternative treatment for exposures secured by real estate

s004 r170 c290	Prudential portfolio	Banking book

s004 r180 c030	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Counterparty	Large regulated financial entities and unregulated financial entities
	Methods to determine risk weights	Risk weighted exposure amounts calculated using RW, other
	Prudential portfolio	Banking book

s004 r180 c040	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using RW, other
	Prudential portfolio	Banking book

s004 r180 c050	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Credit derivatives - Substitution effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using RW, other
	Prudential portfolio	Banking book

s004 r180 c060	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions substitution effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using RW, other
	Prudential portfolio	Banking book

s004 r180 c070	Metric	CRM substitution effects Outflows including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries

s004 r180 c070	CRM Effects/Collateral	CRM techniques substitution effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using RW, other
	Prudential portfolio	Banking book
s004 r180 c080	Metric	CRM substitution effects Inflows, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using RW, other
	Prudential portfolio	Banking book
s004 r180 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using RW, other
	Prudential portfolio	Banking book
s004 r180 c110	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using RW, other
	Prudential portfolio	Banking book
s004 r180 c260	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using RW, other
	Prudential portfolio	Banking book
s004 r180 c290	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using RW, other
	Prudential portfolio	Banking book

COREP

s004 r190 c010	Metric	PD assigned to the obligor grade or pool [pi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Dilution risk
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s004 r190 c030	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Dilution risk
	Counterparty	Large regulated financial entities and unregulated financial entities
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s004 r190 c040	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Dilution risk
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s004 r190 c050	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Dilution risk
	CRM Effects/Collateral	Credit derivatives - Substitution effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s004 r190 c060	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Dilution risk
	CRM Effects/Collateral	Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions substitution effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book

s004 r190 c070	Metric	CRM substitution effects Outflows including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Dilution risk
	CRM Effects/Collateral	CRM techniques substitution effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s004 r190 c080	Metric	CRM substitution effects Inflows, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Dilution risk
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s004 r190 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Dilution risk
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s004 r190 c110	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Dilution risk
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s004 r190 c150	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Dilution risk
	CRM Effects/Collateral	Guarantees other than credit derivatives - LGD adjustment effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s004 r190 c160	Metric	Amount used for LGD adjustment [mi]

s004 r190 c160	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Dilution risk
	CRM Effects/Collateral	Credit derivatives - LGD adjustment effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s004 r190 c170	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Dilution risk
	CRM Effects/Collateral	Life insurance policies pledged to the lending institutions LGD adjustment effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s004 r190 c180	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Dilution risk
	CRM Effects/Collateral	Financial collateral LGD adjustment effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s004 r190 c190	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Dilution risk
	CRM Effects/Collateral	Real estate excluding immovable property for which alternative treatment is used
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s004 r190 c200	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Dilution risk
	CRM Effects/Collateral	Other physical collateral eligible for CRM under IRB approach
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book

s004 r190 c210

Metric	Amount used for LGD adjustment [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Foundation IRB Approach
Exposure class	Exposures to central governments or central banks
Type of risk	Dilution risk
CRM Effects/Collateral	Receivables eligible for CRM under IRB approach
Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
Prudential portfolio	Banking book

s004 r190 c220

Metric	Amount used for LGD adjustment [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Foundation IRB Approach
Exposure class	Exposures to central governments or central banks
Type of risk	Dilution risk
CRM Effects/Collateral	CRM techniques double default treatment
Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
Prudential portfolio	Banking book

s004 r190 c230

Metric	Exposure weighted average LGD [pi]
Base	Memorandum items
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Foundation IRB Approach
Exposure class	Exposures to central governments or central banks
Type of risk	Dilution risk
Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
Prudential portfolio	Banking book

s004 r190 c250

Metric	Maturity value (days) [ii]
Base	Memorandum items
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Foundation IRB Approach
Exposure class	Exposures to central governments or central banks
Type of risk	Dilution risk
Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
Prudential portfolio	Banking book

s004 r190 c260

Metric	Risk weighted exposure amount [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Foundation IRB Approach
Exposure class	Exposures to central governments or central banks
Type of risk	Dilution risk
Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
Prudential portfolio	Banking book

s004 r190 c280

Metric	Expected loss amount [mi]

s004 r190 c280	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Dilution risk
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s004 r190 c290	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Dilution risk
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s004 r190 c300	Metric	Number of obligors [ii]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Dilution risk
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s005 r010 c010	Metric	PD assigned to the obligor grade or pool [pi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s005 r010 c020	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s005 r010 c030	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries

s005 r010 c030	Counterparty	Large regulated financial entities and unregulated financial entities
	Prudential portfolio	Banking book
s005 r010 c040	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
	Prudential portfolio	Banking book
s005 r010 c050	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Credit derivatives - Substitution effect
	Prudential portfolio	Banking book
s005 r010 c060	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions substitution effect
	Prudential portfolio	Banking book
s005 r010 c070	Metric	CRM substitution effects Outflows including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	CRM techniques substitution effect
	Prudential portfolio	Banking book
s005 r010 c080	Metric	CRM substitution effects Inflows, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s005 r010 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures

s005 r010 c090	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s005 r010 c110	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s005 r010 c140	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Counterparty	Large regulated financial entities and unregulated financial entities
	Prudential portfolio	Banking book
s005 r010 c150	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Guarantees other than credit derivatives - LGD adjustment effect
	Prudential portfolio	Banking book
s005 r010 c160	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Credit derivatives - LGD adjustment effect
	Prudential portfolio	Banking book
s005 r010 c170	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Life insurance policies pledged to the lending institutions LGD adjustment effect

s005 r010 c170	Prudential portfolio		Banking book
s005 r010 c180	Metric		Amount used for LGD adjustment [mi]
	Base		Exposures
	Main category		Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach		Advanced IRB Approach
	Exposure class		Exposures to institutions
	Type of risk		Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral		Financial collateral LGD adjustment effect
	Prudential portfolio		Banking book
s005 r010 c190	Metric		Amount used for LGD adjustment [mi]
	Base		Exposures
	Main category		Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach		Advanced IRB Approach
	Exposure class		Exposures to institutions
	Type of risk		Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral		Real estate excluding immovable property for which alternative treatment is used
	Prudential portfolio		Banking book
s005 r010 c200	Metric		Amount used for LGD adjustment [mi]
	Base		Exposures
	Main category		Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach		Advanced IRB Approach
	Exposure class		Exposures to institutions
	Type of risk		Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral		Other physical collateral eligible for CRM under IRB approach
	Prudential portfolio		Banking book
s005 r010 c210	Metric		Amount used for LGD adjustment [mi]
	Base		Exposures
	Main category		Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach		Advanced IRB Approach
	Exposure class		Exposures to institutions
	Type of risk		Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral		Receivables eligible for CRM under IRB approach
	Prudential portfolio		Banking book
s005 r010 c220	Metric		Amount used for LGD adjustment [mi]
	Base		Exposures
	Main category		Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach		Advanced IRB Approach
	Exposure class		Exposures to institutions
	Type of risk		Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral		CRM techniques double default treatment
	Prudential portfolio		Banking book
s005 r010 c230	Metric		Exposure weighted average LGD [pi]
	Base		Memorandum items

s005 r010 c230	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s005 r010 c240	Metric	Exposure weighted average LGD [pi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Counterparty	Large regulated financial entities and unregulated financial entities
	Prudential portfolio	Banking book
s005 r010 c250	Metric	Maturity value (days) [ii]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s005 r010 c260	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s005 r010 c270	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Counterparty	Large regulated financial entities and unregulated financial entities
	Prudential portfolio	Banking book
s005 r010 c280	Metric	Expected loss amount [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s005 r010 c290	Metric	Risk adjustments and provisions [mi]

s005 r010 c290	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s005 r010 c300	Metric	Number of obligors [ii]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s005 r020 c010	Metric	PD assigned to the obligor grade or pool [pi]
	Base	Memorandum items
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s005 r020 c020	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s005 r020 c040	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
	Prudential portfolio	Banking book
s005 r020 c050	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Credit derivatives - Substitution effect
	Prudential portfolio	Banking book

s005 r020 c060

Metric	CRM substitution effects - Value of Other funded credit protection [mi]
Base	Exposures
Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Advanced IRB Approach
Exposure class	Exposures to institutions
Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
CRM Effects/Collateral	Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions substitution effect
Prudential portfolio	Banking book

s005 r020 c070

Metric	CRM substitution effects Outflows including value adjustments and provisions [mi]
Base	Exposures
Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Advanced IRB Approach
Exposure class	Exposures to institutions
Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
CRM Effects/Collateral	CRM techniques substitution effect
Prudential portfolio	Banking book

s005 r020 c080

Metric	CRM substitution effects Inflows, including value adjustments and provisions [mi]
Base	Exposures
Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Advanced IRB Approach
Exposure class	Exposures to institutions
Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
Prudential portfolio	Banking book

s005 r020 c090

Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
Base	Exposures
Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Advanced IRB Approach
Exposure class	Exposures to institutions
Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
Prudential portfolio	Banking book

s005 r020 c110

Metric	Exposure value [mi]
Base	Exposures
Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Advanced IRB Approach
Exposure class	Exposures to institutions
Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
Prudential portfolio	Banking book

s005 r020 c150

Metric	Amount used for LGD adjustment [mi]
Base	Exposures
Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Advanced IRB Approach
Exposure class	Exposures to institutions
Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries

| s005 r020 c150 | CRM Effects/Collateral | Guarantees other than credit derivatives - LGD adjustment effect |
| | Prudential portfolio | Banking book |

s005 r020 c160	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Credit derivatives - LGD adjustment effect
	Prudential portfolio	Banking book

s005 r020 c170	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Life insurance policies pledged to the lending institutions LGD adjustment effect
	Prudential portfolio	Banking book

s005 r020 c180	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Financial collateral LGD adjustment effect
	Prudential portfolio	Banking book

s005 r020 c190	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Real estate excluding immovable property for which alternative treatment is used
	Prudential portfolio	Banking book

s005 r020 c200	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Other physical collateral eligible for CRM under IRB approach
	Prudential portfolio	Banking book

| s005 r020 c210 | Metric | Amount used for LGD adjustment [mi] |

s005 r020 c210	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Receivables eligible for CRM under IRB approach
	Prudential portfolio	Banking book
s005 r020 c220	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	CRM techniques double default treatment
	Prudential portfolio	Banking book
s005 r020 c230	Metric	Exposure weighted average LGD [pi]
	Base	Memorandum items
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s005 r020 c250	Metric	Maturity value (days) [ii]
	Base	Memorandum items
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s005 r020 c260	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s005 r020 c280	Metric	Expected loss amount [mi]
	Base	Memorandum items
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book

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s005 r020 c290	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s005 r020 c300	Metric	Number of obligors [ii]
	Base	Memorandum items
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s005 r030 c010	Metric	PD assigned to the obligor grade or pool [pi]
	Base	Memorandum items
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s005 r030 c020	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s005 r030 c040	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
	Prudential portfolio	Banking book
s005 r030 c050	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Credit derivatives - Substitution effect

s005 r030 c050	Prudential portfolio		Banking book
s005 r030 c060	Metric		CRM substitution effects - Value of Other funded credit protection [mi]
	Base		Exposures
	Main category		Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach		Advanced IRB Approach
	Exposure class		Exposures to institutions
	Type of risk		Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral		Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions substitution effect
	Prudential portfolio		Banking book
s005 r030 c070	Metric		CRM substitution effects Outflows including value adjustments and provisions [mi]
	Base		Exposures
	Main category		Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach		Advanced IRB Approach
	Exposure class		Exposures to institutions
	Type of risk		Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral		CRM techniques substitution effect
	Prudential portfolio		Banking book
s005 r030 c080	Metric		CRM substitution effects Inflows, including value adjustments and provisions [mi]
	Base		Exposures
	Main category		Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach		Advanced IRB Approach
	Exposure class		Exposures to institutions
	Type of risk		Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio		Banking book
s005 r030 c090	Metric		Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base		Exposures
	Main category		Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach		Advanced IRB Approach
	Exposure class		Exposures to institutions
	Type of risk		Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio		Banking book
s005 r030 c110	Metric		Exposure value [mi]
	Base		Exposures
	Main category		Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach		Advanced IRB Approach
	Exposure class		Exposures to institutions
	Type of risk		Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio		Banking book
s005 r030 c150	Metric		Amount used for LGD adjustment [mi]
	Base		Exposures
	Main category		Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach		Advanced IRB Approach
	Exposure class		Exposures to institutions

s005 r030 c150	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Guarantees other than credit derivatives - LGD adjustment effect
	Prudential portfolio	Banking book
s005 r030 c160	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Credit derivatives - LGD adjustment effect
	Prudential portfolio	Banking book
s005 r030 c170	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Life insurance policies pledged to the lending institutions LGD adjustment effect
	Prudential portfolio	Banking book
s005 r030 c180	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Financial collateral LGD adjustment effect
	Prudential portfolio	Banking book
s005 r030 c190	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Real estate excluding immovable property for which alternative treatment is used
	Prudential portfolio	Banking book
s005 r030 c200	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Other physical collateral eligible for CRM under IRB approach
	Prudential portfolio	Banking book

s005 r030 c210

Metric	Amount used for LGD adjustment [mi]
Base	Exposures
Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Advanced IRB Approach
Exposure class	Exposures to institutions
Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
CRM Effects/Collateral	Receivables eligible for CRM under IRB approach
Prudential portfolio	Banking book

s005 r030 c220

Metric	Amount used for LGD adjustment [mi]
Base	Exposures
Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Advanced IRB Approach
Exposure class	Exposures to institutions
Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
CRM Effects/Collateral	CRM techniques double default treatment
Prudential portfolio	Banking book

s005 r030 c230

Metric	Exposure weighted average LGD [pi]
Base	Memorandum items
Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Advanced IRB Approach
Exposure class	Exposures to institutions
Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
Prudential portfolio	Banking book

s005 r030 c250

Metric	Maturity value (days) [ii]
Base	Memorandum items
Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Advanced IRB Approach
Exposure class	Exposures to institutions
Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
Prudential portfolio	Banking book

s005 r030 c260

Metric	Risk weighted exposure amount [mi]
Base	Exposures
Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Advanced IRB Approach
Exposure class	Exposures to institutions
Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
Prudential portfolio	Banking book

s005 r030 c280

Metric	Expected loss amount [mi]
Base	Memorandum items
Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Advanced IRB Approach
Exposure class	Exposures to institutions
Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries

s005 r030 c280	Prudential portfolio	Banking book
s005 r030 c290	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s005 r030 c300	Metric	Number of obligors [ii]
	Base	Memorandum items
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s005 r040 c010	Metric	PD assigned to the obligor grade or pool [pi]
	Base	Memorandum items
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s005 r040 c020	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s005 r040 c040	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
	Prudential portfolio	Banking book
s005 r040 c050	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Counterparty credit risk

| s005 r040 c050 | CRM Effects/Collateral | Credit derivatives - Substitution effect |
| | Prudential portfolio | Banking book |

s005 r040 c060	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions substitution effect
	Prudential portfolio	Banking book

s005 r040 c070	Metric	CRM substitution effects Outflows including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	CRM techniques substitution effect
	Prudential portfolio	Banking book

s005 r040 c080	Metric	CRM substitution effects Inflows, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book

s005 r040 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book

s005 r040 c110	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book

s005 r040 c150	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach

s005 r040 c150	Exposure class	Exposures to institutions
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Guarantees other than credit derivatives - LGD adjustment effect
	Prudential portfolio	Banking book

s005 r040 c160	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Credit derivatives - LGD adjustment effect
	Prudential portfolio	Banking book

s005 r040 c170	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Life insurance policies pledged to the lending institutions LGD adjustment effect
	Prudential portfolio	Banking book

s005 r040 c180	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Financial collateral LGD adjustment effect
	Prudential portfolio	Banking book

s005 r040 c190	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Real estate excluding immovable property for which alternative treatment is used
	Prudential portfolio	Banking book

s005 r040 c200	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Other physical collateral eligible for CRM under IRB approach

s005 r040 c200	Prudential portfolio		Banking book
s005 r040 c210	Metric		Amount used for LGD adjustment [mi]
	Base		Exposures
	Main category		Securities financing transactions excluding Contractual Cross Product Netting
	Approach		Advanced IRB Approach
	Exposure class		Exposures to institutions
	Type of risk		Counterparty credit risk
	CRM Effects/Collateral		Receivables eligible for CRM under IRB approach
	Prudential portfolio		Banking book
s005 r040 c220	Metric		Amount used for LGD adjustment [mi]
	Base		Exposures
	Main category		Securities financing transactions excluding Contractual Cross Product Netting
	Approach		Advanced IRB Approach
	Exposure class		Exposures to institutions
	Type of risk		Counterparty credit risk
	CRM Effects/Collateral		CRM techniques double default treatment
	Prudential portfolio		Banking book
s005 r040 c230	Metric		Exposure weighted average LGD [pi]
	Base		Memorandum items
	Main category		Securities financing transactions excluding Contractual Cross Product Netting
	Approach		Advanced IRB Approach
	Exposure class		Exposures to institutions
	Type of risk		Counterparty credit risk
	Prudential portfolio		Banking book
s005 r040 c250	Metric		Maturity value (days) [ii]
	Base		Memorandum items
	Main category		Securities financing transactions excluding Contractual Cross Product Netting
	Approach		Advanced IRB Approach
	Exposure class		Exposures to institutions
	Type of risk		Counterparty credit risk
	Prudential portfolio		Banking book
s005 r040 c260	Metric		Risk weighted exposure amount [mi]
	Base		Exposures
	Main category		Securities financing transactions excluding Contractual Cross Product Netting
	Approach		Advanced IRB Approach
	Exposure class		Exposures to institutions
	Type of risk		Counterparty credit risk
	Prudential portfolio		Banking book
s005 r040 c280	Metric		Expected loss amount [mi]
	Base		Memorandum items
	Main category		Securities financing transactions excluding Contractual Cross Product Netting
	Approach		Advanced IRB Approach
	Exposure class		Exposures to institutions

s005 r040 c280	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s005 r040 c290	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s005 r040 c300	Metric	Number of obligors [ii]
	Base	Memorandum items
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s005 r050 c010	Metric	PD assigned to the obligor grade or pool [pi]
	Base	Memorandum items
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s005 r050 c020	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s005 r050 c040	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
	Prudential portfolio	Banking book
s005 r050 c050	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposures to institutions

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s005 r050 c050
Type of risk	Counterparty credit risk
CRM Effects/Collateral	Credit derivatives - Substitution effect
Prudential portfolio	Banking book

s005 r050 c060
Metric	CRM substitution effects - Value of Other funded credit protection [mi]
Base	Exposures
Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
Approach	Advanced IRB Approach
Exposure class	Exposures to institutions
Type of risk	Counterparty credit risk
CRM Effects/Collateral	Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions substitution effect
Prudential portfolio	Banking book

s005 r050 c070
Metric	CRM substitution effects Outflows including value adjustments and provisions [mi]
Base	Exposures
Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
Approach	Advanced IRB Approach
Exposure class	Exposures to institutions
Type of risk	Counterparty credit risk
CRM Effects/Collateral	CRM techniques substitution effect
Prudential portfolio	Banking book

s005 r050 c080
Metric	CRM substitution effects Inflows, including value adjustments and provisions [mi]
Base	Exposures
Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
Approach	Advanced IRB Approach
Exposure class	Exposures to institutions
Type of risk	Counterparty credit risk
Prudential portfolio	Banking book

s005 r050 c090
Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
Base	Exposures
Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
Approach	Advanced IRB Approach
Exposure class	Exposures to institutions
Type of risk	Counterparty credit risk
Prudential portfolio	Banking book

s005 r050 c110
Metric	Exposure value [mi]
Base	Exposures
Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
Approach	Advanced IRB Approach
Exposure class	Exposures to institutions
Type of risk	Counterparty credit risk
Prudential portfolio	Banking book

s005 r050 c150
Metric	Amount used for LGD adjustment [mi]
Base	Exposures
Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting

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s005 r050 c150	Approach	Advanced IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Guarantees other than credit derivatives - LGD adjustment effect
	Prudential portfolio	Banking book
s005 r050 c160	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Credit derivatives - LGD adjustment effect
	Prudential portfolio	Banking book
s005 r050 c170	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Life insurance policies pledged to the lending institutions LGD adjustment effect
	Prudential portfolio	Banking book
s005 r050 c180	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Financial collateral LGD adjustment effect
	Prudential portfolio	Banking book
s005 r050 c190	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Real estate excluding immovable property for which alternative treatment is used
	Prudential portfolio	Banking book
s005 r050 c200	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Counterparty credit risk

s005 r050 c200	CRM Effects/Collateral	Other physical collateral eligible for CRM under IRB approach
	Prudential portfolio	Banking book
s005 r050 c210	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Receivables eligible for CRM under IRB approach
	Prudential portfolio	Banking book
s005 r050 c220	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	CRM techniques double default treatment
	Prudential portfolio	Banking book
s005 r050 c230	Metric	Exposure weighted average LGD [pi]
	Base	Memorandum items
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s005 r050 c250	Metric	Maturity value (days) [ii]
	Base	Memorandum items
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s005 r050 c260	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s005 r050 c280	Metric	Expected loss amount [mi]
	Base	Memorandum items
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach

s005 r050 c280	Exposure class	Exposures to institutions
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s005 r050 c290	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s005 r050 c300	Metric	Number of obligors [ii]
	Base	Memorandum items
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s005 r060 c010	Metric	PD assigned to the obligor grade or pool [pi]
	Base	Memorandum items
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s005 r060 c020	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s005 r060 c040	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
	Prudential portfolio	Banking book
s005 r060 c050	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Advanced IRB Approach

s005 r060 c050	Exposure class	Exposures to institutions
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Credit derivatives - Substitution effect
	Prudential portfolio	Banking book
s005 r060 c060	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions substitution effect
	Prudential portfolio	Banking book
s005 r060 c070	Metric	CRM substitution effects Outflows including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	CRM techniques substitution effect
	Prudential portfolio	Banking book
s005 r060 c080	Metric	CRM substitution effects Inflows, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s005 r060 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s005 r060 c110	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s005 r060 c150	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures

s005 r060 c150	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Guarantees other than credit derivatives - LGD adjustment effect
	Prudential portfolio	Banking book
s005 r060 c160	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Credit derivatives - LGD adjustment effect
	Prudential portfolio	Banking book
s005 r060 c170	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Life insurance policies pledged to the lending institutions LGD adjustment effect
	Prudential portfolio	Banking book
s005 r060 c180	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Financial collateral LGD adjustment effect
	Prudential portfolio	Banking book
s005 r060 c190	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Real estate excluding immovable property for which alternative treatment is used
	Prudential portfolio	Banking book
s005 r060 c200	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposures to institutions

s005 r060 c200	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Other physical collateral eligible for CRM under IRB approach
	Prudential portfolio	Banking book
s005 r060 c210	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Receivables eligible for CRM under IRB approach
	Prudential portfolio	Banking book
s005 r060 c220	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	CRM techniques double default treatment
	Prudential portfolio	Banking book
s005 r060 c230	Metric	Exposure weighted average LGD [pi]
	Base	Memorandum items
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s005 r060 c250	Metric	Maturity value (days) [ii]
	Base	Memorandum items
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s005 r060 c260	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s005 r060 c280	Metric	Expected loss amount [mi]
	Base	Memorandum items
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting

s005 r060 c280	Approach	Advanced IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book

s005 r060 c290	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book

s005 r060 c300	Metric	Number of obligors [ii]
	Base	Memorandum items
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book

s005 r070 c010	Metric	PD assigned to the obligor grade or pool [pi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book

s005 r070 c020	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book

s005 r070 c030	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Counterparty	Large regulated financial entities and unregulated financial entities
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book

s005 r070 c040	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s005 r070 c050	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Credit derivatives - Substitution effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s005 r070 c060	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions substitution effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s005 r070 c070	Metric	CRM substitution effects Outflows including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques substitution effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s005 r070 c080	Metric	CRM substitution effects Inflows, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques substitution effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book

s005 r070 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s005 r070 c110	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s005 r070 c140	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Counterparty	Large regulated financial entities and unregulated financial entities
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s005 r070 c150	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Guarantees other than credit derivatives - LGD adjustment effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s005 r070 c160	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Credit derivatives - LGD adjustment effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book

s005 r070 c170	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Life insurance policies pledged to the lending institutions LGD adjustment effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s005 r070 c180	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Financial collateral LGD adjustment effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s005 r070 c190	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Real estate excluding immovable property for which alternative treatment is used
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s005 r070 c200	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Other physical collateral eligible for CRM under IRB approach
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s005 r070 c210	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Receivables eligible for CRM under IRB approach
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M

s005 r070 c210	Prudential portfolio		Banking book
s005 r070 c220	Metric		Amount used for LGD adjustment [mi]
	Base		Exposures
	Main category		Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach		Advanced IRB Approach
	Exposure class		Exposures to institutions
	Type of risk		Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral		CRM techniques double default treatment
	Methods to determine risk weights		Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio		Banking book
s005 r070 c230	Metric		Exposure weighted average LGD [pi]
	Base		Memorandum items
	Main category		Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach		Advanced IRB Approach
	Exposure class		Exposures to institutions
	Type of risk		Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights		Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio		Banking book
s005 r070 c240	Metric		Exposure weighted average LGD [pi]
	Base		Memorandum items
	Main category		Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach		Advanced IRB Approach
	Exposure class		Exposures to institutions
	Type of risk		Credit risk, counterparty credit risk and free deliveries
	Counterparty		Large regulated financial entities and unregulated financial entities
	Methods to determine risk weights		Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio		Banking book
s005 r070 c250	Metric		Maturity value (days) [ii]
	Base		Memorandum items
	Main category		Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach		Advanced IRB Approach
	Exposure class		Exposures to institutions
	Type of risk		Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights		Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio		Banking book
s005 r070 c260	Metric		Risk weighted exposure amount [mi]
	Base		Exposures
	Main category		Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach		Advanced IRB Approach
	Exposure class		Exposures to institutions
	Type of risk		Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights		Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio		Banking book

s005 r070 c270	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Counterparty	Large regulated financial entities and unregulated financial entities
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s005 r070 c280	Metric	Expected loss amount [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s005 r070 c290	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s005 r070 c300	Metric	Number of obligors [ii]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s005 r090 c020	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
s005 r090 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures

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s005 r090 c090	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
s005 r090 c110	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
s005 r090 c260	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
s005 r090 c280	Metric	Expected loss amount [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
s005 r090 c290	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
s005 r100 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to institutions

s005 r100 c090	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	0%
s005 r100 c110	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	0%
s005 r100 c260	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	0%
s005 r100 c280	Metric	Expected loss amount [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	0%
s005 r100 c290	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	0%
s005 r110 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment

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s005 r110 c090	Approach	Advanced IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	50%
s005 r110 c110	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	50%
s005 r110 c260	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	50%
s005 r110 c280	Metric	Expected loss amount [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	50%
s005 r110 c290	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	50%
s005 r120 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]

COREP

s005 r120 c090

Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Advanced IRB Approach
Exposure class	Exposures to institutions
Type of risk	Credit risk, counterparty credit risk and free deliveries
Methods to determine risk weights	Specialized lending slotting criteria
Prudential portfolio	Banking book
Risk weights	70%

s005 r120 c110

Metric	Exposure value [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Advanced IRB Approach
Exposure class	Exposures to institutions
Type of risk	Credit risk, counterparty credit risk and free deliveries
Methods to determine risk weights	Specialized lending slotting criteria
Prudential portfolio	Banking book
Risk weights	70%

s005 r120 c260

Metric	Risk weighted exposure amount [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Advanced IRB Approach
Exposure class	Exposures to institutions
Type of risk	Credit risk, counterparty credit risk and free deliveries
Methods to determine risk weights	Specialized lending slotting criteria
Prudential portfolio	Banking book
Risk weights	70%

s005 r120 c280

Metric	Expected loss amount [mi]
Base	Memorandum items
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Advanced IRB Approach
Exposure class	Exposures to institutions
Type of risk	Credit risk, counterparty credit risk and free deliveries
Methods to determine risk weights	Specialized lending slotting criteria
Prudential portfolio	Banking book
Risk weights	70%

s005 r120 c290

Metric	Risk adjustments and provisions [mi]
Base	Memorandum items
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Advanced IRB Approach
Exposure class	Exposures to institutions
Type of risk	Credit risk, counterparty credit risk and free deliveries
Methods to determine risk weights	Specialized lending slotting criteria
Prudential portfolio	Banking book
Risk weights	70%

COREP

s005 r130 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Residual maturity	>= 2,5 years
	Risk weights	70%
s005 r130 c110	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Residual maturity	>= 2,5 years
	Risk weights	70%
s005 r130 c260	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Residual maturity	>= 2,5 years
	Risk weights	70%
s005 r130 c280	Metric	Expected loss amount [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Residual maturity	>= 2,5 years
	Risk weights	70%
s005 r130 c290	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment

s005 r130 c290		
	Approach	Advanced IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Residual maturity	>= 2,5 years
	Risk weights	70%

s005 r140 c090		
	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	90%

s005 r140 c110		
	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	90%

s005 r140 c260		
	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	90%

s005 r140 c280		
	Metric	Expected loss amount [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	90%

s005 r140 c290	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	90%
s005 r150 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	115%
s005 r150 c110	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	115%
s005 r150 c260	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	115%
s005 r150 c280	Metric	Expected loss amount [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book

s005 r150 c280	Risk weights	115%

s005 r150 c290	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	115%

s005 r160 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	250%

s005 r160 c110	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	250%

s005 r160 c260	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	250%

s005 r160 c280	Metric	Expected loss amount [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk and free deliveries

s005 r160 c280	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	250%

s005 r160 c290	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	250%

s005 r170 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Alternative treatment for exposures secured by real estate
	Prudential portfolio	Banking book

s005 r170 c110	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Alternative treatment for exposures secured by real estate
	Prudential portfolio	Banking book

s005 r170 c260	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Alternative treatment for exposures secured by real estate
	Prudential portfolio	Banking book

s005 r170 c290	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Alternative treatment for exposures secured by real estate

s005 r170 c290	Prudential portfolio	Banking book

s005 r180 c030	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Counterparty	Large regulated financial entities and unregulated financial entities
	Methods to determine risk weights	Risk weighted exposure amounts calculated using RW, other
	Prudential portfolio	Banking book

s005 r180 c040	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using RW, other
	Prudential portfolio	Banking book

s005 r180 c050	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Credit derivatives - Substitution effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using RW, other
	Prudential portfolio	Banking book

s005 r180 c060	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions substitution effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using RW, other
	Prudential portfolio	Banking book

s005 r180 c070	Metric	CRM substitution effects Outflows including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk and free deliveries

s005 r180 c070	CRM Effects/Collateral	CRM techniques substitution effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using RW, other
	Prudential portfolio	Banking book
s005 r180 c080	Metric	CRM substitution effects Inflows, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using RW, other
	Prudential portfolio	Banking book
s005 r180 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using RW, other
	Prudential portfolio	Banking book
s005 r180 c110	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using RW, other
	Prudential portfolio	Banking book
s005 r180 c260	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using RW, other
	Prudential portfolio	Banking book
s005 r180 c290	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using RW, other
	Prudential portfolio	Banking book

s005 r190 c010	Metric	PD assigned to the obligor grade or pool [pi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Dilution risk
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s005 r190 c030	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Dilution risk
	Counterparty	Large regulated financial entities and unregulated financial entities
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s005 r190 c040	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Dilution risk
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s005 r190 c050	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Dilution risk
	CRM Effects/Collateral	Credit derivatives - Substitution effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s005 r190 c060	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Dilution risk
	CRM Effects/Collateral	Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions substitution effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book

s005 r190 c070

Metric	CRM substitution effects Outflows including value adjustments and provisions [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Advanced IRB Approach
Exposure class	Exposures to institutions
Type of risk	Dilution risk
CRM Effects/Collateral	CRM techniques substitution effect
Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
Prudential portfolio	Banking book

s005 r190 c080

Metric	CRM substitution effects Inflows, including value adjustments and provisions [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Advanced IRB Approach
Exposure class	Exposures to institutions
Type of risk	Dilution risk
Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
Prudential portfolio	Banking book

s005 r190 c090

Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Advanced IRB Approach
Exposure class	Exposures to institutions
Type of risk	Dilution risk
Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
Prudential portfolio	Banking book

s005 r190 c110

Metric	Exposure value [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Advanced IRB Approach
Exposure class	Exposures to institutions
Type of risk	Dilution risk
Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
Prudential portfolio	Banking book

s005 r190 c150

Metric	Amount used for LGD adjustment [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Advanced IRB Approach
Exposure class	Exposures to institutions
Type of risk	Dilution risk
CRM Effects/Collateral	Guarantees other than credit derivatives - LGD adjustment effect
Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
Prudential portfolio	Banking book

s005 r190 c160

Metric	Amount used for LGD adjustment [mi]

s005 r190 c160	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Dilution risk
	CRM Effects/Collateral	Credit derivatives - LGD adjustment effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s005 r190 c170	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Dilution risk
	CRM Effects/Collateral	Life insurance policies pledged to the lending institutions LGD adjustment effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s005 r190 c180	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Dilution risk
	CRM Effects/Collateral	Financial collateral LGD adjustment effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s005 r190 c190	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Dilution risk
	CRM Effects/Collateral	Real estate excluding immovable property for which alternative treatment is used
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s005 r190 c200	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Dilution risk
	CRM Effects/Collateral	Other physical collateral eligible for CRM under IRB approach
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book

s005 r190 c210	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Dilution risk
	CRM Effects/Collateral	Receivables eligible for CRM under IRB approach
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s005 r190 c220	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Dilution risk
	CRM Effects/Collateral	CRM techniques double default treatment
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s005 r190 c230	Metric	Exposure weighted average LGD [pi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Dilution risk
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s005 r190 c250	Metric	Maturity value (days) [ii]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Dilution risk
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s005 r190 c260	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Dilution risk
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s005 r190 c280	Metric	Expected loss amount [mi]

s005 r190 c280	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Dilution risk
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s005 r190 c290	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Dilution risk
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s005 r190 c300	Metric	Number of obligors [ii]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Dilution risk
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s006 r010 c010	Metric	PD assigned to the obligor grade or pool [pi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s006 r010 c020	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s006 r010 c030	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries

s006 r010 c030	Counterparty	Large regulated financial entities and unregulated financial entities
	Prudential portfolio	Banking book

s006 r010 c040	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
	Prudential portfolio	Banking book

s006 r010 c050	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Credit derivatives - Substitution effect
	Prudential portfolio	Banking book

s006 r010 c060	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions substitution effect
	Prudential portfolio	Banking book

s006 r010 c070	Metric	CRM substitution effects Outflows including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	CRM techniques substitution effect
	Prudential portfolio	Banking book

s006 r010 c080	Metric	CRM substitution effects Inflows, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book

s006 r010 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures

s006 r010 c090	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s006 r010 c110	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s006 r010 c140	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Counterparty	Large regulated financial entities and unregulated financial entities
	Prudential portfolio	Banking book
s006 r010 c150	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Guarantees other than credit derivatives - LGD adjustment effect
	Prudential portfolio	Banking book
s006 r010 c160	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Credit derivatives - LGD adjustment effect
	Prudential portfolio	Banking book
s006 r010 c170	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Life insurance policies pledged to the lending institutions LGD adjustment effect

s006 r010 c170	Prudential portfolio		Banking book
s006 r010 c180	Metric		Amount used for LGD adjustment [mi]
	Base		Exposures
	Main category		Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach		Foundation IRB Approach
	Exposure class		Exposures to institutions
	Type of risk		Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral		Financial collateral LGD adjustment effect
	Prudential portfolio		Banking book
s006 r010 c190	Metric		Amount used for LGD adjustment [mi]
	Base		Exposures
	Main category		Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach		Foundation IRB Approach
	Exposure class		Exposures to institutions
	Type of risk		Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral		Real estate excluding immovable property for which alternative treatment is used
	Prudential portfolio		Banking book
s006 r010 c200	Metric		Amount used for LGD adjustment [mi]
	Base		Exposures
	Main category		Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach		Foundation IRB Approach
	Exposure class		Exposures to institutions
	Type of risk		Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral		Other physical collateral eligible for CRM under IRB approach
	Prudential portfolio		Banking book
s006 r010 c210	Metric		Amount used for LGD adjustment [mi]
	Base		Exposures
	Main category		Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach		Foundation IRB Approach
	Exposure class		Exposures to institutions
	Type of risk		Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral		Receivables eligible for CRM under IRB approach
	Prudential portfolio		Banking book
s006 r010 c220	Metric		Amount used for LGD adjustment [mi]
	Base		Exposures
	Main category		Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach		Foundation IRB Approach
	Exposure class		Exposures to institutions
	Type of risk		Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral		CRM techniques double default treatment
	Prudential portfolio		Banking book
s006 r010 c230	Metric		Exposure weighted average LGD [pi]
	Base		Memorandum items

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s006 r010 c230	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s006 r010 c240	Metric	Exposure weighted average LGD [pi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Counterparty	Large regulated financial entities and unregulated financial entities
	Prudential portfolio	Banking book
s006 r010 c250	Metric	Maturity value (days) [ii]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s006 r010 c260	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s006 r010 c270	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Counterparty	Large regulated financial entities and unregulated financial entities
	Prudential portfolio	Banking book
s006 r010 c280	Metric	Expected loss amount [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s006 r010 c290	Metric	Risk adjustments and provisions [mi]

s006 r010 c290	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s006 r010 c300	Metric	Number of obligors [ii]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s006 r020 c010	Metric	PD assigned to the obligor grade or pool [pi]
	Base	Memorandum items
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s006 r020 c020	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s006 r020 c040	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
	Prudential portfolio	Banking book
s006 r020 c050	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Credit derivatives - Substitution effect
	Prudential portfolio	Banking book

s006 r020 c060	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions substitution effect
	Prudential portfolio	Banking book
s006 r020 c070	Metric	CRM substitution effects Outflows including value adjustments and provisions [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	CRM techniques substitution effect
	Prudential portfolio	Banking book
s006 r020 c080	Metric	CRM substitution effects Inflows, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s006 r020 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s006 r020 c110	Metric	Exposure value [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s006 r020 c150	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries

s006 r020 c150	CRM Effects/Collateral	Guarantees other than credit derivatives - LGD adjustment effect
	Prudential portfolio	Banking book
s006 r020 c160	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Credit derivatives - LGD adjustment effect
	Prudential portfolio	Banking book
s006 r020 c170	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Life insurance policies pledged to the lending institutions LGD adjustment effect
	Prudential portfolio	Banking book
s006 r020 c180	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Financial collateral LGD adjustment effect
	Prudential portfolio	Banking book
s006 r020 c190	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Real estate excluding immovable property for which alternative treatment is used
	Prudential portfolio	Banking book
s006 r020 c200	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Other physical collateral eligible for CRM under IRB approach
	Prudential portfolio	Banking book
s006 r020 c210	Metric	Amount used for LGD adjustment [mi]

s006 r020 c210	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Receivables eligible for CRM under IRB approach
	Prudential portfolio	Banking book
s006 r020 c220	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	CRM techniques double default treatment
	Prudential portfolio	Banking book
s006 r020 c230	Metric	Exposure weighted average LGD [pi]
	Base	Memorandum items
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s006 r020 c250	Metric	Maturity value (days) [ii]
	Base	Memorandum items
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s006 r020 c260	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s006 r020 c280	Metric	Expected loss amount [mi]
	Base	Memorandum items
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book

s006 r020 c290	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s006 r020 c300	Metric	Number of obligors [ii]
	Base	Memorandum items
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s006 r030 c010	Metric	PD assigned to the obligor grade or pool [pi]
	Base	Memorandum items
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s006 r030 c020	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s006 r030 c040	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
	Prudential portfolio	Banking book
s006 r030 c050	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Credit derivatives - Substitution effect

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s006 r030 c050	Prudential portfolio	Banking book

s006 r030 c060	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions substitution effect
	Prudential portfolio	Banking book

s006 r030 c070	Metric	CRM substitution effects Outflows including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	CRM techniques substitution effect
	Prudential portfolio	Banking book

s006 r030 c080	Metric	CRM substitution effects Inflows, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book

s006 r030 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book

s006 r030 c110	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book

s006 r030 c150	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to institutions

s006 r030 c150	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Guarantees other than credit derivatives - LGD adjustment effect
	Prudential portfolio	Banking book

s006 r030 c160	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Credit derivatives - LGD adjustment effect
	Prudential portfolio	Banking book

s006 r030 c170	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Life insurance policies pledged to the lending institutions LGD adjustment effect
	Prudential portfolio	Banking book

s006 r030 c180	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Financial collateral LGD adjustment effect
	Prudential portfolio	Banking book

s006 r030 c190	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Real estate excluding immovable property for which alternative treatment is used
	Prudential portfolio	Banking book

s006 r030 c200	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Other physical collateral eligible for CRM under IRB approach
	Prudential portfolio	Banking book

s006 r030 c210	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Receivables eligible for CRM under IRB approach
	Prudential portfolio	Banking book
s006 r030 c220	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	CRM techniques double default treatment
	Prudential portfolio	Banking book
s006 r030 c230	Metric	Exposure weighted average LGD [pi]
	Base	Memorandum items
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s006 r030 c250	Metric	Maturity value (days) [ii]
	Base	Memorandum items
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s006 r030 c260	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s006 r030 c280	Metric	Expected loss amount [mi]
	Base	Memorandum items
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries

s006 r030 c280	Prudential portfolio	Banking book
s006 r030 c290	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s006 r030 c300	Metric	Number of obligors [ii]
	Base	Memorandum items
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s006 r040 c010	Metric	PD assigned to the obligor grade or pool [pi]
	Base	Memorandum items
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s006 r040 c020	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s006 r040 c040	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
	Prudential portfolio	Banking book
s006 r040 c050	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Counterparty credit risk

| s006 r040 c050 | CRM Effects/Collateral | Credit derivatives - Substitution effect |
| | Prudential portfolio | Banking book |

s006 r040 c060	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions substitution effect
	Prudential portfolio	Banking book

s006 r040 c070	Metric	CRM substitution effects Outflows including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	CRM techniques substitution effect
	Prudential portfolio	Banking book

s006 r040 c080	Metric	CRM substitution effects Inflows, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book

s006 r040 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book

s006 r040 c110	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book

s006 r040 c150	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Foundation IRB Approach

s006 r040 c150	Exposure class	Exposures to institutions
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Guarantees other than credit derivatives - LGD adjustment effect
	Prudential portfolio	Banking book
s006 r040 c160	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Credit derivatives - LGD adjustment effect
	Prudential portfolio	Banking book
s006 r040 c170	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Life insurance policies pledged to the lending institutions LGD adjustment effect
	Prudential portfolio	Banking book
s006 r040 c180	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Financial collateral LGD adjustment effect
	Prudential portfolio	Banking book
s006 r040 c190	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Real estate excluding immovable property for which alternative treatment is used
	Prudential portfolio	Banking book
s006 r040 c200	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Other physical collateral eligible for CRM under IRB approach

s006 r040 c200	Prudential portfolio	Banking book

s006 r040 c210	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Receivables eligible for CRM under IRB approach
	Prudential portfolio	Banking book

s006 r040 c220	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	CRM techniques double default treatment
	Prudential portfolio	Banking book

s006 r040 c230	Metric	Exposure weighted average LGD [pi]
	Base	Memorandum items
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book

s006 r040 c250	Metric	Maturity value (days) [ii]
	Base	Memorandum items
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book

s006 r040 c260	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book

s006 r040 c280	Metric	Expected loss amount [mi]
	Base	Memorandum items
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposures to institutions

s006 r040 c280	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book

s006 r040 c290	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book

s006 r040 c300	Metric	Number of obligors [ii]
	Base	Memorandum items
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book

s006 r050 c010	Metric	PD assigned to the obligor grade or pool [pi]
	Base	Memorandum items
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book

s006 r050 c020	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book

s006 r050 c040	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
	Prudential portfolio	Banking book

s006 r050 c050	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposures to institutions

s006 r050 c050	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Credit derivatives - Substitution effect
	Prudential portfolio	Banking book

s006 r050 c060	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions substitution effect
	Prudential portfolio	Banking book

s006 r050 c070	Metric	CRM substitution effects Outflows including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	CRM techniques substitution effect
	Prudential portfolio	Banking book

s006 r050 c080	Metric	CRM substitution effects Inflows, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book

s006 r050 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book

s006 r050 c110	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book

s006 r050 c150	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting

s006 r050 c150	Approach	Foundation IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Guarantees other than credit derivatives - LGD adjustment effect
	Prudential portfolio	Banking book
s006 r050 c160	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Credit derivatives - LGD adjustment effect
	Prudential portfolio	Banking book
s006 r050 c170	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Life insurance policies pledged to the lending institutions LGD adjustment effect
	Prudential portfolio	Banking book
s006 r050 c180	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Financial collateral LGD adjustment effect
	Prudential portfolio	Banking book
s006 r050 c190	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Real estate excluding immovable property for which alternative treatment is used
	Prudential portfolio	Banking book
s006 r050 c200	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Counterparty credit risk

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s006 r050 c200	CRM Effects/Collateral	Other physical collateral eligible for CRM under IRB approach
	Prudential portfolio	Banking book
s006 r050 c210	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Receivables eligible for CRM under IRB approach
	Prudential portfolio	Banking book
s006 r050 c220	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	CRM techniques double default treatment
	Prudential portfolio	Banking book
s006 r050 c230	Metric	Exposure weighted average LGD [pi]
	Base	Memorandum items
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s006 r050 c250	Metric	Maturity value (days) [ii]
	Base	Memorandum items
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s006 r050 c260	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s006 r050 c280	Metric	Expected loss amount [mi]
	Base	Memorandum items
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Foundation IRB Approach

s006 r050 c280	Exposure class	Exposures to institutions
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book

s006 r050 c290	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book

s006 r050 c300	Metric	Number of obligors [ii]
	Base	Memorandum items
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book

s006 r060 c010	Metric	PD assigned to the obligor grade or pool [pi]
	Base	Memorandum items
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book

s006 r060 c020	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book

s006 r060 c040	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
	Prudential portfolio	Banking book

s006 r060 c050	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Foundation IRB Approach

s006 r060 c050	Exposure class	Exposures to institutions
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Credit derivatives - Substitution effect
	Prudential portfolio	Banking book
s006 r060 c060	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions substitution effect
	Prudential portfolio	Banking book
s006 r060 c070	Metric	CRM substitution effects Outflows including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	CRM techniques substitution effect
	Prudential portfolio	Banking book
s006 r060 c080	Metric	CRM substitution effects Inflows, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s006 r060 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s006 r060 c110	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s006 r060 c150	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures

COREP

s006 r060 c150

Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
Approach	Foundation IRB Approach
Exposure class	Exposures to institutions
Type of risk	Counterparty credit risk
CRM Effects/Collateral	Guarantees other than credit derivatives - LGD adjustment effect
Prudential portfolio	Banking book

s006 r060 c160

Metric	Amount used for LGD adjustment [mi]
Base	Exposures
Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
Approach	Foundation IRB Approach
Exposure class	Exposures to institutions
Type of risk	Counterparty credit risk
CRM Effects/Collateral	Credit derivatives - LGD adjustment effect
Prudential portfolio	Banking book

s006 r060 c170

Metric	Amount used for LGD adjustment [mi]
Base	Exposures
Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
Approach	Foundation IRB Approach
Exposure class	Exposures to institutions
Type of risk	Counterparty credit risk
CRM Effects/Collateral	Life insurance policies pledged to the lending institutions LGD adjustment effect
Prudential portfolio	Banking book

s006 r060 c180

Metric	Amount used for LGD adjustment [mi]
Base	Exposures
Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
Approach	Foundation IRB Approach
Exposure class	Exposures to institutions
Type of risk	Counterparty credit risk
CRM Effects/Collateral	Financial collateral LGD adjustment effect
Prudential portfolio	Banking book

s006 r060 c190

Metric	Amount used for LGD adjustment [mi]
Base	Exposures
Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
Approach	Foundation IRB Approach
Exposure class	Exposures to institutions
Type of risk	Counterparty credit risk
CRM Effects/Collateral	Real estate excluding immovable property for which alternative treatment is used
Prudential portfolio	Banking book

s006 r060 c200

Metric	Amount used for LGD adjustment [mi]
Base	Exposures
Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
Approach	Foundation IRB Approach
Exposure class	Exposures to institutions

s006 r060 c200	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Other physical collateral eligible for CRM under IRB approach
	Prudential portfolio	Banking book

s006 r060 c210	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Receivables eligible for CRM under IRB approach
	Prudential portfolio	Banking book

s006 r060 c220	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	CRM techniques double default treatment
	Prudential portfolio	Banking book

s006 r060 c230	Metric	Exposure weighted average LGD [pi]
	Base	Memorandum items
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book

s006 r060 c250	Metric	Maturity value (days) [ii]
	Base	Memorandum items
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book

s006 r060 c260	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book

s006 r060 c280	Metric	Expected loss amount [mi]
	Base	Memorandum items
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting

s006 r060 c280	Approach	Foundation IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s006 r060 c290	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s006 r060 c300	Metric	Number of obligors [ii]
	Base	Memorandum items
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s006 r070 c010	Metric	PD assigned to the obligor grade or pool [pi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s006 r070 c020	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s006 r070 c030	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Counterparty	Large regulated financial entities and unregulated financial entities
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book

COREP

s006 r070 c040

Metric	CRM substitution effects - Value of Guarantees [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Foundation IRB Approach
Exposure class	Exposures to institutions
Type of risk	Credit risk, counterparty credit risk and free deliveries
CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
Prudential portfolio	Banking book

s006 r070 c050

Metric	CRM substitution effects - Value of Credit derivatives [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Foundation IRB Approach
Exposure class	Exposures to institutions
Type of risk	Credit risk, counterparty credit risk and free deliveries
CRM Effects/Collateral	Credit derivatives - Substitution effect
Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
Prudential portfolio	Banking book

s006 r070 c060

Metric	CRM substitution effects - Value of Other funded credit protection [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Foundation IRB Approach
Exposure class	Exposures to institutions
Type of risk	Credit risk, counterparty credit risk and free deliveries
CRM Effects/Collateral	Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions substitution effect
Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
Prudential portfolio	Banking book

s006 r070 c070

Metric	CRM substitution effects Outflows including value adjustments and provisions [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Foundation IRB Approach
Exposure class	Exposures to institutions
Type of risk	Credit risk, counterparty credit risk and free deliveries
CRM Effects/Collateral	CRM techniques substitution effect
Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
Prudential portfolio	Banking book

s006 r070 c080

Metric	CRM substitution effects Inflows, including value adjustments and provisions [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Foundation IRB Approach
Exposure class	Exposures to institutions
Type of risk	Credit risk, counterparty credit risk and free deliveries
Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
Prudential portfolio	Banking book

COREP

s006 r070 c090

Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Foundation IRB Approach
Exposure class	Exposures to institutions
Type of risk	Credit risk, counterparty credit risk and free deliveries
Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
Prudential portfolio	Banking book

s006 r070 c110

Metric	Exposure value [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Foundation IRB Approach
Exposure class	Exposures to institutions
Type of risk	Credit risk, counterparty credit risk and free deliveries
Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
Prudential portfolio	Banking book

s006 r070 c140

Metric	Exposure value [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Foundation IRB Approach
Exposure class	Exposures to institutions
Type of risk	Credit risk, counterparty credit risk and free deliveries
Counterparty	Large regulated financial entities and unregulated financial entities
Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
Prudential portfolio	Banking book

s006 r070 c150

Metric	Amount used for LGD adjustment [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Foundation IRB Approach
Exposure class	Exposures to institutions
Type of risk	Credit risk, counterparty credit risk and free deliveries
CRM Effects/Collateral	Guarantees other than credit derivatives - LGD adjustment effect
Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
Prudential portfolio	Banking book

s006 r070 c160

Metric	Amount used for LGD adjustment [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Foundation IRB Approach
Exposure class	Exposures to institutions
Type of risk	Credit risk, counterparty credit risk and free deliveries
CRM Effects/Collateral	Credit derivatives - LGD adjustment effect
Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
Prudential portfolio	Banking book

s006 r070 c170	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Life insurance policies pledged to the lending institutions LGD adjustment effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s006 r070 c180	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Financial collateral LGD adjustment effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s006 r070 c190	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Real estate excluding immovable property for which alternative treatment is used
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s006 r070 c200	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Other physical collateral eligible for CRM under IRB approach
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s006 r070 c210	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Receivables eligible for CRM under IRB approach
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M

s006 r070 c210	Prudential portfolio	Banking book

s006 r070 c220	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques double default treatment
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book

s006 r070 c230	Metric	Exposure weighted average LGD [pi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book

s006 r070 c240	Metric	Exposure weighted average LGD [pi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Counterparty	Large regulated financial entities and unregulated financial entities
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book

s006 r070 c250	Metric	Maturity value (days) [ii]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book

s006 r070 c260	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book

s006 r070 c270	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Counterparty	Large regulated financial entities and unregulated financial entities
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s006 r070 c280	Metric	Expected loss amount [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s006 r070 c290	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s006 r070 c300	Metric	Number of obligors [ii]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s006 r090 c020	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
s006 r090 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures

s006 r090 c090	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
s006 r090 c110	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
s006 r090 c260	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
s006 r090 c280	Metric	Expected loss amount [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
s006 r090 c290	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
s006 r100 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to institutions

s006 r100 c090	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	0%
s006 r100 c110	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	0%
s006 r100 c260	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	0%
s006 r100 c280	Metric	Expected loss amount [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	0%
s006 r100 c290	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	0%
s006 r110 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment

COREP

s006 r110 c090	Approach	Foundation IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	50%
s006 r110 c110	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	50%
s006 r110 c260	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	50%
s006 r110 c280	Metric	Expected loss amount [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	50%
s006 r110 c290	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	50%
s006 r120 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]

s006 r120 c090

Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Foundation IRB Approach
Exposure class	Exposures to institutions
Type of risk	Credit risk, counterparty credit risk and free deliveries
Methods to determine risk weights	Specialized lending slotting criteria
Prudential portfolio	Banking book
Risk weights	70%

s006 r120 c110

Metric	Exposure value [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Foundation IRB Approach
Exposure class	Exposures to institutions
Type of risk	Credit risk, counterparty credit risk and free deliveries
Methods to determine risk weights	Specialized lending slotting criteria
Prudential portfolio	Banking book
Risk weights	70%

s006 r120 c260

Metric	Risk weighted exposure amount [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Foundation IRB Approach
Exposure class	Exposures to institutions
Type of risk	Credit risk, counterparty credit risk and free deliveries
Methods to determine risk weights	Specialized lending slotting criteria
Prudential portfolio	Banking book
Risk weights	70%

s006 r120 c280

Metric	Expected loss amount [mi]
Base	Memorandum items
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Foundation IRB Approach
Exposure class	Exposures to institutions
Type of risk	Credit risk, counterparty credit risk and free deliveries
Methods to determine risk weights	Specialized lending slotting criteria
Prudential portfolio	Banking book
Risk weights	70%

s006 r120 c290

Metric	Risk adjustments and provisions [mi]
Base	Memorandum items
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Foundation IRB Approach
Exposure class	Exposures to institutions
Type of risk	Credit risk, counterparty credit risk and free deliveries
Methods to determine risk weights	Specialized lending slotting criteria
Prudential portfolio	Banking book
Risk weights	70%

COREP

s006 r130 c090

Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Foundation IRB Approach
Exposure class	Exposures to institutions
Type of risk	Credit risk, counterparty credit risk and free deliveries
Methods to determine risk weights	Specialized lending slotting criteria
Prudential portfolio	Banking book
Residual maturity	>= 2,5 years
Risk weights	70%

s006 r130 c110

Metric	Exposure value [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Foundation IRB Approach
Exposure class	Exposures to institutions
Type of risk	Credit risk, counterparty credit risk and free deliveries
Methods to determine risk weights	Specialized lending slotting criteria
Prudential portfolio	Banking book
Residual maturity	>= 2,5 years
Risk weights	70%

s006 r130 c260

Metric	Risk weighted exposure amount [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Foundation IRB Approach
Exposure class	Exposures to institutions
Type of risk	Credit risk, counterparty credit risk and free deliveries
Methods to determine risk weights	Specialized lending slotting criteria
Prudential portfolio	Banking book
Residual maturity	>= 2,5 years
Risk weights	70%

s006 r130 c280

Metric	Expected loss amount [mi]
Base	Memorandum items
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Foundation IRB Approach
Exposure class	Exposures to institutions
Type of risk	Credit risk, counterparty credit risk and free deliveries
Methods to determine risk weights	Specialized lending slotting criteria
Prudential portfolio	Banking book
Residual maturity	>= 2,5 years
Risk weights	70%

s006 r130 c290

Metric	Risk adjustments and provisions [mi]
Base	Memorandum items
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment

s006 r130 c290	Approach	Foundation IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Residual maturity	>= 2,5 years
	Risk weights	70%
s006 r140 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	90%
s006 r140 c110	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	90%
s006 r140 c260	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	90%
s006 r140 c280	Metric	Expected loss amount [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	90%

s006 r140 c290	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	90%
s006 r150 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	115%
s006 r150 c110	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	115%
s006 r150 c260	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	115%
s006 r150 c280	Metric	Expected loss amount [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book

s006 r150 c280	Risk weights	115%
s006 r150 c290	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	115%
s006 r160 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	250%
s006 r160 c110	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	250%
s006 r160 c260	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	250%
s006 r160 c280	Metric	Expected loss amount [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk and free deliveries

s006 r160 c280	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	250%

s006 r160 c290	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	250%

s006 r170 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Alternative treatment for exposures secured by real estate
	Prudential portfolio	Banking book

s006 r170 c110	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Alternative treatment for exposures secured by real estate
	Prudential portfolio	Banking book

s006 r170 c260	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Alternative treatment for exposures secured by real estate
	Prudential portfolio	Banking book

s006 r170 c290	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Alternative treatment for exposures secured by real estate

s006 r170 c290	Prudential portfolio	Banking book

s006 r180 c030	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Counterparty	Large regulated financial entities and unregulated financial entities
	Methods to determine risk weights	Risk weighted exposure amounts calculated using RW, other
	Prudential portfolio	Banking book

s006 r180 c040	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using RW, other
	Prudential portfolio	Banking book

s006 r180 c050	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Credit derivatives - Substitution effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using RW, other
	Prudential portfolio	Banking book

s006 r180 c060	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions substitution effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using RW, other
	Prudential portfolio	Banking book

s006 r180 c070	Metric	CRM substitution effects Outflows including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk and free deliveries

s006 r180 c070	CRM Effects/Collateral	CRM techniques substitution effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using RW, other
	Prudential portfolio	Banking book
s006 r180 c080	Metric	CRM substitution effects Inflows, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using RW, other
	Prudential portfolio	Banking book
s006 r180 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using RW, other
	Prudential portfolio	Banking book
s006 r180 c110	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using RW, other
	Prudential portfolio	Banking book
s006 r180 c260	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using RW, other
	Prudential portfolio	Banking book
s006 r180 c290	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using RW, other
	Prudential portfolio	Banking book

s006 r190 c010	Metric	PD assigned to the obligor grade or pool [pi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Dilution risk
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s006 r190 c030	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Dilution risk
	Counterparty	Large regulated financial entities and unregulated financial entities
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s006 r190 c040	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Dilution risk
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s006 r190 c050	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Dilution risk
	CRM Effects/Collateral	Credit derivatives - Substitution effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s006 r190 c060	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Dilution risk
	CRM Effects/Collateral	Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions substitution effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book

s006 r190 c070	Metric	CRM substitution effects Outflows including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Dilution risk
	CRM Effects/Collateral	CRM techniques substitution effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s006 r190 c080	Metric	CRM substitution effects Inflows, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Dilution risk
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s006 r190 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Dilution risk
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s006 r190 c110	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Dilution risk
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s006 r190 c150	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Dilution risk
	CRM Effects/Collateral	Guarantees other than credit derivatives - LGD adjustment effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s006 r190 c160	Metric	Amount used for LGD adjustment [mi]

s006 r190 c160	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Dilution risk
	CRM Effects/Collateral	Credit derivatives - LGD adjustment effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s006 r190 c170	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Dilution risk
	CRM Effects/Collateral	Life insurance policies pledged to the lending institutions LGD adjustment effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s006 r190 c180	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Dilution risk
	CRM Effects/Collateral	Financial collateral LGD adjustment effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s006 r190 c190	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Dilution risk
	CRM Effects/Collateral	Real estate excluding immovable property for which alternative treatment is used
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s006 r190 c200	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Dilution risk
	CRM Effects/Collateral	Other physical collateral eligible for CRM under IRB approach
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book

s006 r190 c210	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Dilution risk
	CRM Effects/Collateral	Receivables eligible for CRM under IRB approach
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s006 r190 c220	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Dilution risk
	CRM Effects/Collateral	CRM techniques double default treatment
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s006 r190 c230	Metric	Exposure weighted average LGD [pi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Dilution risk
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s006 r190 c250	Metric	Maturity value (days) [ii]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Dilution risk
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s006 r190 c260	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Dilution risk
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s006 r190 c280	Metric	Expected loss amount [mi]

s006 r190 c280	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Dilution risk
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s006 r190 c290	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Dilution risk
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s006 r190 c300	Metric	Number of obligors [ii]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Dilution risk
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s007 r010 c010	Metric	PD assigned to the obligor grade or pool [pi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s007 r010 c020	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s007 r010 c030	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach

s007 r010 c030	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Counterparty	Large regulated financial entities and unregulated financial entities
	Prudential portfolio	Banking book
s007 r010 c040	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
	Prudential portfolio	Banking book
s007 r010 c050	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Credit derivatives - Substitution effect
	Prudential portfolio	Banking book
s007 r010 c060	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions substitution effect
	Prudential portfolio	Banking book
s007 r010 c070	Metric	CRM substitution effects Outflows including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	CRM techniques substitution effect
	Prudential portfolio	Banking book
s007 r010 c080	Metric	CRM substitution effects Inflows, including value adjustments and provisions [mi]
	Base	Exposures

s007 r010 c080	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s007 r010 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s007 r010 c110	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s007 r010 c140	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Counterparty	Large regulated financial entities and unregulated financial entities
	Prudential portfolio	Banking book
s007 r010 c150	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Guarantees other than credit derivatives - LGD adjustment effect
	Prudential portfolio	Banking book
s007 r010 c160	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment

s007 r010 c160	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Credit derivatives - LGD adjustment effect
	Prudential portfolio	Banking book
s007 r010 c170	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Life insurance policies pledged to the lending institutions LGD adjustment effect
	Prudential portfolio	Banking book
s007 r010 c180	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Financial collateral LGD adjustment effect
	Prudential portfolio	Banking book
s007 r010 c190	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Real estate excluding immovable property for which alternative treatment is used
	Prudential portfolio	Banking book
s007 r010 c200	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Other physical collateral eligible for CRM under IRB approach
	Prudential portfolio	Banking book
s007 r010 c210	Metric	Amount used for LGD adjustment [mi]

s007 r010 c210	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Receivables eligible for CRM under IRB approach
	Prudential portfolio	Banking book
s007 r010 c220	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	CRM techniques double default treatment
	Prudential portfolio	Banking book
s007 r010 c230	Metric	Exposure weighted average LGD [pi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s007 r010 c240	Metric	Exposure weighted average LGD [pi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Counterparty	Large regulated financial entities and unregulated financial entities
	Prudential portfolio	Banking book
s007 r010 c250	Metric	Maturity value (days) [ii]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s007 r010 c260	Metric	Risk weighted exposure amount [mi]

s007 r010 c260	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s007 r010 c270	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Counterparty	Large regulated financial entities and unregulated financial entities
	Prudential portfolio	Banking book
s007 r010 c280	Metric	Expected loss amount [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s007 r010 c290	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s007 r010 c300	Metric	Number of obligors [ii]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s007 r020 c010	Metric	PD assigned to the obligor grade or pool [pi]
	Base	Memorandum items
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment

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s007 r020 c010	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s007 r020 c020	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s007 r020 c040	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
	Prudential portfolio	Banking book
s007 r020 c050	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Credit derivatives - Substitution effect
	Prudential portfolio	Banking book
s007 r020 c060	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions substitution effect
	Prudential portfolio	Banking book
s007 r020 c070	Metric	CRM substitution effects Outflows including value adjustments and provisions [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment

s007 r020 c070	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	CRM techniques substitution effect
	Prudential portfolio	Banking book
s007 r020 c080	Metric	CRM substitution effects Inflows, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s007 r020 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s007 r020 c110	Metric	Exposure value [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s007 r020 c150	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Guarantees other than credit derivatives - LGD adjustment effect
	Prudential portfolio	Banking book
s007 r020 c160	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach

s007 r020 c160	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Credit derivatives - LGD adjustment effect
	Prudential portfolio	Banking book
s007 r020 c170	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Life insurance policies pledged to the lending institutions LGD adjustment effect
	Prudential portfolio	Banking book
s007 r020 c180	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Financial collateral LGD adjustment effect
	Prudential portfolio	Banking book
s007 r020 c190	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Real estate excluding immovable property for which alternative treatment is used
	Prudential portfolio	Banking book
s007 r020 c200	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Other physical collateral eligible for CRM under IRB approach
	Prudential portfolio	Banking book
s007 r020 c210	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures

s007 r020 c210	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Receivables eligible for CRM under IRB approach
	Prudential portfolio	Banking book
s007 r020 c220	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	CRM techniques double default treatment
	Prudential portfolio	Banking book
s007 r020 c230	Metric	Exposure weighted average LGD [pi]
	Base	Memorandum items
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s007 r020 c250	Metric	Maturity value (days) [ii]
	Base	Memorandum items
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s007 r020 c260	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s007 r020 c280	Metric	Expected loss amount [mi]
	Base	Memorandum items
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment

s007 r020 c280	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s007 r020 c290	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s007 r020 c300	Metric	Number of obligors [ii]
	Base	Memorandum items
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s007 r030 c010	Metric	PD assigned to the obligor grade or pool [pi]
	Base	Memorandum items
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s007 r030 c020	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s007 r030 c040	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME

s007 r030 c040	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
	Prudential portfolio	Banking book
s007 r030 c050	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Credit derivatives - Substitution effect
	Prudential portfolio	Banking book
s007 r030 c060	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions substitution effect
	Prudential portfolio	Banking book
s007 r030 c070	Metric	CRM substitution effects Outflows including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	CRM techniques substitution effect
	Prudential portfolio	Banking book
s007 r030 c080	Metric	CRM substitution effects Inflows, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s007 r030 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending

s007 r030 c090	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s007 r030 c110	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s007 r030 c150	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Guarantees other than credit derivatives - LGD adjustment effect
	Prudential portfolio	Banking book
s007 r030 c160	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Credit derivatives - LGD adjustment effect
	Prudential portfolio	Banking book
s007 r030 c170	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Life insurance policies pledged to the lending institutions LGD adjustment effect
	Prudential portfolio	Banking book
s007 r030 c180	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending

s007 r030 c180	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Financial collateral LGD adjustment effect
	Prudential portfolio	Banking book
s007 r030 c190	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Real estate excluding immovable property for which alternative treatment is used
	Prudential portfolio	Banking book
s007 r030 c200	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Other physical collateral eligible for CRM under IRB approach
	Prudential portfolio	Banking book
s007 r030 c210	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Receivables eligible for CRM under IRB approach
	Prudential portfolio	Banking book
s007 r030 c220	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	CRM techniques double default treatment
	Prudential portfolio	Banking book
s007 r030 c230	Metric	Exposure weighted average LGD [pi]
	Base	Memorandum items
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment

s007 r030 c230	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s007 r030 c250	Metric	Maturity value (days) [ii]
	Base	Memorandum items
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s007 r030 c260	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s007 r030 c280	Metric	Expected loss amount [mi]
	Base	Memorandum items
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s007 r030 c290	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s007 r030 c300	Metric	Number of obligors [ii]
	Base	Memorandum items
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME

s007 r030 c300	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s007 r040 c010	Metric	PD assigned to the obligor grade or pool [pi]
	Base	Memorandum items
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s007 r040 c020	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s007 r040 c040	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
	Prudential portfolio	Banking book
s007 r040 c050	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Credit derivatives - Substitution effect
	Prudential portfolio	Banking book
s007 r040 c060	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Counterparty credit risk

| s007 r040 c060 | CRM Effects/Collateral | Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions substitution effect |
| | Prudential portfolio | Banking book |

s007 r040 c070	Metric	CRM substitution effects Outflows including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	CRM techniques substitution effect
	Prudential portfolio	Banking book

s007 r040 c080	Metric	CRM substitution effects Inflows, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book

s007 r040 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book

s007 r040 c110	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book

s007 r040 c150	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Guarantees other than credit derivatives - LGD adjustment effect

s007 r040 c150	Prudential portfolio		Banking book
s007 r040 c160	Metric		Amount used for LGD adjustment [mi]
	Base		Exposures
	Main category		Securities financing transactions excluding Contractual Cross Product Netting
	Approach		Advanced IRB Approach
	Exposure class		Exposure to corporates other than specialised lending
	Counterparty sector		SME
	Type of risk		Counterparty credit risk
	CRM Effects/Collateral		Credit derivatives - LGD adjustment effect
	Prudential portfolio		Banking book
s007 r040 c170	Metric		Amount used for LGD adjustment [mi]
	Base		Exposures
	Main category		Securities financing transactions excluding Contractual Cross Product Netting
	Approach		Advanced IRB Approach
	Exposure class		Exposure to corporates other than specialised lending
	Counterparty sector		SME
	Type of risk		Counterparty credit risk
	CRM Effects/Collateral		Life insurance policies pledged to the lending institutions LGD adjustment effect
	Prudential portfolio		Banking book
s007 r040 c180	Metric		Amount used for LGD adjustment [mi]
	Base		Exposures
	Main category		Securities financing transactions excluding Contractual Cross Product Netting
	Approach		Advanced IRB Approach
	Exposure class		Exposure to corporates other than specialised lending
	Counterparty sector		SME
	Type of risk		Counterparty credit risk
	CRM Effects/Collateral		Financial collateral LGD adjustment effect
	Prudential portfolio		Banking book
s007 r040 c190	Metric		Amount used for LGD adjustment [mi]
	Base		Exposures
	Main category		Securities financing transactions excluding Contractual Cross Product Netting
	Approach		Advanced IRB Approach
	Exposure class		Exposure to corporates other than specialised lending
	Counterparty sector		SME
	Type of risk		Counterparty credit risk
	CRM Effects/Collateral		Real estate excluding immovable property for which alternative treatment is used
	Prudential portfolio		Banking book
s007 r040 c200	Metric		Amount used for LGD adjustment [mi]
	Base		Exposures
	Main category		Securities financing transactions excluding Contractual Cross Product Netting
	Approach		Advanced IRB Approach
	Exposure class		Exposure to corporates other than specialised lending
	Counterparty sector		SME

s007 r040 c200	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Other physical collateral eligible for CRM under IRB approach
	Prudential portfolio	Banking book
s007 r040 c210	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Receivables eligible for CRM under IRB approach
	Prudential portfolio	Banking book
s007 r040 c220	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	CRM techniques double default treatment
	Prudential portfolio	Banking book
s007 r040 c230	Metric	Exposure weighted average LGD [pi]
	Base	Memorandum items
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s007 r040 c250	Metric	Maturity value (days) [ii]
	Base	Memorandum items
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s007 r040 c260	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME

s007 r040 c260	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s007 r040 c280	Metric	Expected loss amount [mi]
	Base	Memorandum items
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s007 r040 c290	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s007 r040 c300	Metric	Number of obligors [ii]
	Base	Memorandum items
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s007 r050 c010	Metric	PD assigned to the obligor grade or pool [pi]
	Base	Memorandum items
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s007 r050 c020	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s007 r050 c040	Metric	CRM substitution effects - Value of Guarantees [mi]

s007 r050 c040	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
	Prudential portfolio	Banking book
s007 r050 c050	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Credit derivatives - Substitution effect
	Prudential portfolio	Banking book
s007 r050 c060	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions substitution effect
	Prudential portfolio	Banking book
s007 r050 c070	Metric	CRM substitution effects Outflows including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	CRM techniques substitution effect
	Prudential portfolio	Banking book
s007 r050 c080	Metric	CRM substitution effects Inflows, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book

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s007 r050 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book

s007 r050 c110	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book

s007 r050 c150	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Guarantees other than credit derivatives - LGD adjustment effect
	Prudential portfolio	Banking book

s007 r050 c160	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Credit derivatives - LGD adjustment effect
	Prudential portfolio	Banking book

s007 r050 c170	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Life insurance policies pledged to the lending institutions LGD adjustment effect
	Prudential portfolio	Banking book

s007 r050 c180	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Financial collateral LGD adjustment effect
	Prudential portfolio	Banking book
s007 r050 c190	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Real estate excluding immovable property for which alternative treatment is used
	Prudential portfolio	Banking book
s007 r050 c200	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Other physical collateral eligible for CRM under IRB approach
	Prudential portfolio	Banking book
s007 r050 c210	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Receivables eligible for CRM under IRB approach
	Prudential portfolio	Banking book
s007 r050 c220	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	CRM techniques double default treatment

s007 r050 c220	Prudential portfolio	Banking book

s007 r050 c230	Metric	Exposure weighted average LGD [pi]
	Base	Memorandum items
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book

s007 r050 c250	Metric	Maturity value (days) [ii]
	Base	Memorandum items
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book

s007 r050 c260	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book

s007 r050 c280	Metric	Expected loss amount [mi]
	Base	Memorandum items
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book

s007 r050 c290	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book

s007 r050 c300	Metric	Number of obligors [ii]
	Base	Memorandum items

s007 r050 c300	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s007 r060 c010	Metric	PD assigned to the obligor grade or pool [pi]
	Base	Memorandum items
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s007 r060 c020	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s007 r060 c040	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
	Prudential portfolio	Banking book
s007 r060 c050	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Credit derivatives - Substitution effect
	Prudential portfolio	Banking book
s007 r060 c060	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting

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s007 r060 c060	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions substitution effect
	Prudential portfolio	Banking book
s007 r060 c070	Metric	CRM substitution effects Outflows including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	CRM techniques substitution effect
	Prudential portfolio	Banking book
s007 r060 c080	Metric	CRM substitution effects Inflows, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s007 r060 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s007 r060 c110	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s007 r060 c150	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Advanced IRB Approach

s007 r060 c150	Exposure class		Exposure to corporates other than specialised lending
	Counterparty sector		SME
	Type of risk		Counterparty credit risk
	CRM Effects/Collateral		Guarantees other than credit derivatives - LGD adjustment effect
	Prudential portfolio		Banking book
s007 r060 c160	Metric		Amount used for LGD adjustment [mi]
	Base		Exposures
	Main category		Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach		Advanced IRB Approach
	Exposure class		Exposure to corporates other than specialised lending
	Counterparty sector		SME
	Type of risk		Counterparty credit risk
	CRM Effects/Collateral		Credit derivatives - LGD adjustment effect
	Prudential portfolio		Banking book
s007 r060 c170	Metric		Amount used for LGD adjustment [mi]
	Base		Exposures
	Main category		Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach		Advanced IRB Approach
	Exposure class		Exposure to corporates other than specialised lending
	Counterparty sector		SME
	Type of risk		Counterparty credit risk
	CRM Effects/Collateral		Life insurance policies pledged to the lending institutions LGD adjustment effect
	Prudential portfolio		Banking book
s007 r060 c180	Metric		Amount used for LGD adjustment [mi]
	Base		Exposures
	Main category		Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach		Advanced IRB Approach
	Exposure class		Exposure to corporates other than specialised lending
	Counterparty sector		SME
	Type of risk		Counterparty credit risk
	CRM Effects/Collateral		Financial collateral LGD adjustment effect
	Prudential portfolio		Banking book
s007 r060 c190	Metric		Amount used for LGD adjustment [mi]
	Base		Exposures
	Main category		Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach		Advanced IRB Approach
	Exposure class		Exposure to corporates other than specialised lending
	Counterparty sector		SME
	Type of risk		Counterparty credit risk
	CRM Effects/Collateral		Real estate excluding immovable property for which alternative treatment is used
	Prudential portfolio		Banking book
s007 r060 c200	Metric		Amount used for LGD adjustment [mi]
	Base		Exposures

s007 r060 c200	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Other physical collateral eligible for CRM under IRB approach
	Prudential portfolio	Banking book
s007 r060 c210	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Receivables eligible for CRM under IRB approach
	Prudential portfolio	Banking book
s007 r060 c220	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	CRM techniques double default treatment
	Prudential portfolio	Banking book
s007 r060 c230	Metric	Exposure weighted average LGD [pi]
	Base	Memorandum items
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s007 r060 c250	Metric	Maturity value (days) [ii]
	Base	Memorandum items
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s007 r060 c260	Metric	Risk weighted exposure amount [mi]
	Base	Exposures

s007 r060 c260	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s007 r060 c280	Metric	Expected loss amount [mi]
	Base	Memorandum items
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s007 r060 c290	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s007 r060 c300	Metric	Number of obligors [ii]
	Base	Memorandum items
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s007 r070 c010	Metric	PD assigned to the obligor grade or pool [pi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s007 r070 c020	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach

s007 r070 c020	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s007 r070 c030	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Counterparty	Large regulated financial entities and unregulated financial entities
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s007 r070 c040	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s007 r070 c050	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Credit derivatives - Substitution effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s007 r070 c060	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions substitution effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M

s007 r070 c060	Prudential portfolio	Banking book
s007 r070 c070	Metric	CRM substitution effects Outflows including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques substitution effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s007 r070 c080	Metric	CRM substitution effects Inflows, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s007 r070 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s007 r070 c110	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s007 r070 c140	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending

s007 r070 c140	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Counterparty	Large regulated financial entities and unregulated financial entities
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s007 r070 c150	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Guarantees other than credit derivatives - LGD adjustment effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s007 r070 c160	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Credit derivatives - LGD adjustment effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s007 r070 c170	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Life insurance policies pledged to the lending institutions LGD adjustment effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s007 r070 c180	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Financial collateral LGD adjustment effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M

s007 r070 c180	Prudential portfolio		Banking book

s007 r070 c190	Metric		Amount used for LGD adjustment [mi]
	Base		Exposures
	Main category		Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach		Advanced IRB Approach
	Exposure class		Exposure to corporates other than specialised lending
	Counterparty sector		SME
	Type of risk		Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral		Real estate excluding immovable property for which alternative treatment is used
	Methods to determine risk weights		Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio		Banking book

s007 r070 c200	Metric		Amount used for LGD adjustment [mi]
	Base		Exposures
	Main category		Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach		Advanced IRB Approach
	Exposure class		Exposure to corporates other than specialised lending
	Counterparty sector		SME
	Type of risk		Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral		Other physical collateral eligible for CRM under IRB approach
	Methods to determine risk weights		Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio		Banking book

s007 r070 c210	Metric		Amount used for LGD adjustment [mi]
	Base		Exposures
	Main category		Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach		Advanced IRB Approach
	Exposure class		Exposure to corporates other than specialised lending
	Counterparty sector		SME
	Type of risk		Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral		Receivables eligible for CRM under IRB approach
	Methods to determine risk weights		Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio		Banking book

s007 r070 c220	Metric		Amount used for LGD adjustment [mi]
	Base		Exposures
	Main category		Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach		Advanced IRB Approach
	Exposure class		Exposure to corporates other than specialised lending
	Counterparty sector		SME
	Type of risk		Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral		CRM techniques double default treatment
	Methods to determine risk weights		Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio		Banking book

s007 r070 c230	Metric		Exposure weighted average LGD [pi]
	Base		Memorandum items

s007 r070 c230	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s007 r070 c240	Metric	Exposure weighted average LGD [pi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Counterparty	Large regulated financial entities and unregulated financial entities
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s007 r070 c250	Metric	Maturity value (days) [ii]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s007 r070 c260	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s007 r070 c270	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Counterparty	Large regulated financial entities and unregulated financial entities
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M

s007 r070 c270	Prudential portfolio	Banking book

s007 r070 c280	Metric	Expected loss amount [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book

s007 r070 c290	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book

s007 r070 c300	Metric	Number of obligors [ii]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book

s007 r090 c020	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book

s007 r090 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME

s007 r090 c090	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book

s007 r090 c110	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book

s007 r090 c260	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book

s007 r090 c280	Metric	Expected loss amount [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book

s007 r090 c290	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book

s007 r100 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach

s007 r100 c090	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	0%
s007 r100 c110	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	0%
s007 r100 c260	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	0%
s007 r100 c280	Metric	Expected loss amount [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	0%
s007 r100 c290	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria

s007 r100 c290	Prudential portfolio	Banking book
	Risk weights	0%
s007 r110 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	50%
s007 r110 c110	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	50%
s007 r110 c260	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	50%
s007 r110 c280	Metric	Expected loss amount [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	50%
s007 r110 c290	Metric	Risk adjustments and provisions [mi]

s007 r110 c290	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	50%
s007 r120 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	70%
s007 r120 c110	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	70%
s007 r120 c260	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	70%
s007 r120 c280	Metric	Expected loss amount [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending

s007 r120 c280	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	70%
s007 r120 c290	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	70%
s007 r130 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Residual maturity	>= 2,5 years
	Risk weights	70%
s007 r130 c110	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Residual maturity	>= 2,5 years
	Risk weights	70%
s007 r130 c260	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries

s007 r130 c260	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Residual maturity	>= 2,5 years
	Risk weights	70%
s007 r130 c280	Metric	Expected loss amount [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Residual maturity	>= 2,5 years
	Risk weights	70%
s007 r130 c290	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Residual maturity	>= 2,5 years
	Risk weights	70%
s007 r140 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	90%
s007 r140 c110	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria

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s007 r140 c110	Prudential portfolio	Banking book
	Risk weights	90%

s007 r140 c260	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	90%

s007 r140 c280	Metric	Expected loss amount [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	90%

s007 r140 c290	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	90%

s007 r150 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	115%

s007 r150 c110	Metric	Exposure value [mi]

s007 r150 c110	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	115%
s007 r150 c260	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	115%
s007 r150 c280	Metric	Expected loss amount [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	115%
s007 r150 c290	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	115%
s007 r160 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending

s007 r160 c090

Counterparty sector	SME
Type of risk	Credit risk, counterparty credit risk and free deliveries
Methods to determine risk weights	Specialized lending slotting criteria
Prudential portfolio	Banking book
Risk weights	250%

s007 r160 c110

Metric	Exposure value [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Advanced IRB Approach
Exposure class	Exposure to corporates other than specialised lending
Counterparty sector	SME
Type of risk	Credit risk, counterparty credit risk and free deliveries
Methods to determine risk weights	Specialized lending slotting criteria
Prudential portfolio	Banking book
Risk weights	250%

s007 r160 c260

Metric	Risk weighted exposure amount [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Advanced IRB Approach
Exposure class	Exposure to corporates other than specialised lending
Counterparty sector	SME
Type of risk	Credit risk, counterparty credit risk and free deliveries
Methods to determine risk weights	Specialized lending slotting criteria
Prudential portfolio	Banking book
Risk weights	250%

s007 r160 c280

Metric	Expected loss amount [mi]
Base	Memorandum items
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Advanced IRB Approach
Exposure class	Exposure to corporates other than specialised lending
Counterparty sector	SME
Type of risk	Credit risk, counterparty credit risk and free deliveries
Methods to determine risk weights	Specialized lending slotting criteria
Prudential portfolio	Banking book
Risk weights	250%

s007 r160 c290

Metric	Risk adjustments and provisions [mi]
Base	Memorandum items
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Advanced IRB Approach
Exposure class	Exposure to corporates other than specialised lending
Counterparty sector	SME
Type of risk	Credit risk, counterparty credit risk and free deliveries
Methods to determine risk weights	Specialized lending slotting criteria
Prudential portfolio	Banking book

s007 r160 c290	Risk weights	250%

s007 r170 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Alternative treatment for exposures secured by real estate
	Prudential portfolio	Banking book

s007 r170 c110	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Alternative treatment for exposures secured by real estate
	Prudential portfolio	Banking book

s007 r170 c260	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Alternative treatment for exposures secured by real estate
	Prudential portfolio	Banking book

s007 r170 c290	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Alternative treatment for exposures secured by real estate
	Prudential portfolio	Banking book

s007 r180 c030	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME

s007 r180 c030	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Counterparty	Large regulated financial entities and unregulated financial entities
	Methods to determine risk weights	Risk weighted exposure amounts calculated using RW, other
	Prudential portfolio	Banking book

s007 r180 c040	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using RW, other
	Prudential portfolio	Banking book

s007 r180 c050	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Credit derivatives - Substitution effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using RW, other
	Prudential portfolio	Banking book

s007 r180 c060	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions substitution effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using RW, other
	Prudential portfolio	Banking book

s007 r180 c070	Metric	CRM substitution effects Outflows including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques substitution effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using RW, other
	Prudential portfolio	Banking book

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s007 r180 c080		
	Metric	CRM substitution effects Inflows, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using RW, other
	Prudential portfolio	Banking book
s007 r180 c090		
	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using RW, other
	Prudential portfolio	Banking book
s007 r180 c110		
	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using RW, other
	Prudential portfolio	Banking book
s007 r180 c260		
	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using RW, other
	Prudential portfolio	Banking book
s007 r180 c290		
	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries

s007 r180 c290	Methods to determine risk weights	Risk weighted exposure amounts calculated using RW, other
	Prudential portfolio	Banking book

s007 r190 c010	Metric	PD assigned to the obligor grade or pool [pi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Dilution risk
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book

s007 r190 c030	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Dilution risk
	Counterparty	Large regulated financial entities and unregulated financial entities
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book

s007 r190 c040	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Dilution risk
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book

s007 r190 c050	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Dilution risk
	CRM Effects/Collateral	Credit derivatives - Substitution effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book

s007 r190 c060	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures

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s007 r190 c060	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Dilution risk
	CRM Effects/Collateral	Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions substitution effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s007 r190 c070	Metric	CRM substitution effects Outflows including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Dilution risk
	CRM Effects/Collateral	CRM techniques substitution effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s007 r190 c080	Metric	CRM substitution effects Inflows, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Dilution risk
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s007 r190 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Dilution risk
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s007 r190 c110	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Dilution risk
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M

s007 r190 c110	Prudential portfolio		Banking book
s007 r190 c150	Metric		Amount used for LGD adjustment [mi]
	Base		Exposures
	Main category		Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach		Advanced IRB Approach
	Exposure class		Exposure to corporates other than specialised lending
	Counterparty sector		SME
	Type of risk		Dilution risk
	CRM Effects/Collateral		Guarantees other than credit derivatives - LGD adjustment effect
	Methods to determine risk weights		Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio		Banking book
s007 r190 c160	Metric		Amount used for LGD adjustment [mi]
	Base		Exposures
	Main category		Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach		Advanced IRB Approach
	Exposure class		Exposure to corporates other than specialised lending
	Counterparty sector		SME
	Type of risk		Dilution risk
	CRM Effects/Collateral		Credit derivatives - LGD adjustment effect
	Methods to determine risk weights		Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio		Banking book
s007 r190 c170	Metric		Amount used for LGD adjustment [mi]
	Base		Exposures
	Main category		Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach		Advanced IRB Approach
	Exposure class		Exposure to corporates other than specialised lending
	Counterparty sector		SME
	Type of risk		Dilution risk
	CRM Effects/Collateral		Life insurance policies pledged to the lending institutions LGD adjustment effect
	Methods to determine risk weights		Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio		Banking book
s007 r190 c180	Metric		Amount used for LGD adjustment [mi]
	Base		Exposures
	Main category		Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach		Advanced IRB Approach
	Exposure class		Exposure to corporates other than specialised lending
	Counterparty sector		SME
	Type of risk		Dilution risk
	CRM Effects/Collateral		Financial collateral LGD adjustment effect
	Methods to determine risk weights		Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio		Banking book
s007 r190 c190	Metric		Amount used for LGD adjustment [mi]
	Base		Exposures

s007 r190 c190	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Dilution risk
	CRM Effects/Collateral	Real estate excluding immovable property for which alternative treatment is used
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s007 r190 c200	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Dilution risk
	CRM Effects/Collateral	Other physical collateral eligible for CRM under IRB approach
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s007 r190 c210	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Dilution risk
	CRM Effects/Collateral	Receivables eligible for CRM under IRB approach
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s007 r190 c220	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Dilution risk
	CRM Effects/Collateral	CRM techniques double default treatment
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s007 r190 c230	Metric	Exposure weighted average LGD [pi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME

s007 r190 c230	Type of risk	Dilution risk
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book

s007 r190 c250	Metric	Maturity value (days) [ii]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Dilution risk
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book

s007 r190 c260	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Dilution risk
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book

s007 r190 c280	Metric	Expected loss amount [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Dilution risk
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book

s007 r190 c290	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Dilution risk
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book

s007 r190 c300	Metric	Number of obligors [ii]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach

s007 r190 c300	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Dilution risk
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s008 r010 c010	Metric	PD assigned to the obligor grade or pool [pi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s008 r010 c020	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s008 r010 c030	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Counterparty	Large regulated financial entities and unregulated financial entities
	Prudential portfolio	Banking book
s008 r010 c040	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
	Prudential portfolio	Banking book
s008 r010 c050	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach

s008 r010 c050	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Credit derivatives - Substitution effect
	Prudential portfolio	Banking book
s008 r010 c060	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions substitution effect
	Prudential portfolio	Banking book
s008 r010 c070	Metric	CRM substitution effects Outflows including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	CRM techniques substitution effect
	Prudential portfolio	Banking book
s008 r010 c080	Metric	CRM substitution effects Inflows, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s008 r010 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s008 r010 c110	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach

s008 r010 c110	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book

s008 r010 c140	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Counterparty	Large regulated financial entities and unregulated financial entities
	Prudential portfolio	Banking book

s008 r010 c150	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Guarantees other than credit derivatives - LGD adjustment effect
	Prudential portfolio	Banking book

s008 r010 c160	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Credit derivatives - LGD adjustment effect
	Prudential portfolio	Banking book

s008 r010 c170	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Life insurance policies pledged to the lending institutions LGD adjustment effect
	Prudential portfolio	Banking book

s008 r010 c180	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment

s008 r010 c180	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Financial collateral LGD adjustment effect
	Prudential portfolio	Banking book
s008 r010 c190	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Real estate excluding immovable property for which alternative treatment is used
	Prudential portfolio	Banking book
s008 r010 c200	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Other physical collateral eligible for CRM under IRB approach
	Prudential portfolio	Banking book
s008 r010 c210	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Receivables eligible for CRM under IRB approach
	Prudential portfolio	Banking book
s008 r010 c220	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	CRM techniques double default treatment
	Prudential portfolio	Banking book
s008 r010 c230	Metric	Exposure weighted average LGD [pi]

s008 r010 c230	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s008 r010 c240	Metric	Exposure weighted average LGD [pi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Counterparty	Large regulated financial entities and unregulated financial entities
	Prudential portfolio	Banking book
s008 r010 c250	Metric	Maturity value (days) [ii]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s008 r010 c260	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s008 r010 c270	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Counterparty	Large regulated financial entities and unregulated financial entities
	Prudential portfolio	Banking book
s008 r010 c280	Metric	Expected loss amount [mi]
	Base	Memorandum items

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s008 r010 c280	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s008 r010 c290	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s008 r010 c300	Metric	Number of obligors [ii]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s008 r020 c010	Metric	PD assigned to the obligor grade or pool [pi]
	Base	Memorandum items
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s008 r020 c020	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s008 r020 c040	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending

COREP

s008 r020 c040
Counterparty sector	SME
Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
Prudential portfolio	Banking book

s008 r020 c050
Metric	CRM substitution effects - Value of Credit derivatives [mi]
Base	Exposures
Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Foundation IRB Approach
Exposure class	Exposure to corporates other than specialised lending
Counterparty sector	SME
Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
CRM Effects/Collateral	Credit derivatives - Substitution effect
Prudential portfolio	Banking book

s008 r020 c060
Metric	CRM substitution effects - Value of Other funded credit protection [mi]
Base	Exposures
Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Foundation IRB Approach
Exposure class	Exposure to corporates other than specialised lending
Counterparty sector	SME
Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
CRM Effects/Collateral	Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions substitution effect
Prudential portfolio	Banking book

s008 r020 c070
Metric	CRM substitution effects Outflows including value adjustments and provisions [mi]
Base	Exposures
Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Foundation IRB Approach
Exposure class	Exposure to corporates other than specialised lending
Counterparty sector	SME
Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
CRM Effects/Collateral	CRM techniques substitution effect
Prudential portfolio	Banking book

s008 r020 c080
Metric	CRM substitution effects Inflows, including value adjustments and provisions [mi]
Base	Exposures
Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Foundation IRB Approach
Exposure class	Exposure to corporates other than specialised lending
Counterparty sector	SME
Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
Prudential portfolio	Banking book

s008 r020 c090
Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
Base	Exposures
Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Foundation IRB Approach

s008 r020 c090	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s008 r020 c110	Metric	Exposure value [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s008 r020 c150	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Guarantees other than credit derivatives - LGD adjustment effect
	Prudential portfolio	Banking book
s008 r020 c160	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Credit derivatives - LGD adjustment effect
	Prudential portfolio	Banking book
s008 r020 c170	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Life insurance policies pledged to the lending institutions LGD adjustment effect
	Prudential portfolio	Banking book
s008 r020 c180	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach

s008 r020 c180	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Financial collateral LGD adjustment effect
	Prudential portfolio	Banking book
s008 r020 c190	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Real estate excluding immovable property for which alternative treatment is used
	Prudential portfolio	Banking book
s008 r020 c200	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Other physical collateral eligible for CRM under IRB approach
	Prudential portfolio	Banking book
s008 r020 c210	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Receivables eligible for CRM under IRB approach
	Prudential portfolio	Banking book
s008 r020 c220	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	CRM techniques double default treatment
	Prudential portfolio	Banking book
s008 r020 c230	Metric	Exposure weighted average LGD [pi]
	Base	Memorandum items

s008 r020 c230	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s008 r020 c250	Metric	Maturity value (days) [ii]
	Base	Memorandum items
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s008 r020 c260	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s008 r020 c280	Metric	Expected loss amount [mi]
	Base	Memorandum items
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s008 r020 c290	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s008 r020 c300	Metric	Number of obligors [ii]
	Base	Memorandum items
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending

s008 r020 c300	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book

s008 r030 c010	Metric	PD assigned to the obligor grade or pool [pi]
	Base	Memorandum items
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book

s008 r030 c020	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book

s008 r030 c040	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
	Prudential portfolio	Banking book

s008 r030 c050	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Credit derivatives - Substitution effect
	Prudential portfolio	Banking book

s008 r030 c060	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME

s008 r030 c060	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions substitution effect
	Prudential portfolio	Banking book
s008 r030 c070	Metric	CRM substitution effects Outflows including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	CRM techniques substitution effect
	Prudential portfolio	Banking book
s008 r030 c080	Metric	CRM substitution effects Inflows, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s008 r030 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s008 r030 c110	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s008 r030 c150	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries

COREP

s008 r030 c150	CRM Effects/Collateral	Guarantees other than credit derivatives - LGD adjustment effect
	Prudential portfolio	Banking book
s008 r030 c160	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Credit derivatives - LGD adjustment effect
	Prudential portfolio	Banking book
s008 r030 c170	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Life insurance policies pledged to the lending institutions LGD adjustment effect
	Prudential portfolio	Banking book
s008 r030 c180	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Financial collateral LGD adjustment effect
	Prudential portfolio	Banking book
s008 r030 c190	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Real estate excluding immovable property for which alternative treatment is used
	Prudential portfolio	Banking book
s008 r030 c200	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending

s008 r030 c200	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Other physical collateral eligible for CRM under IRB approach
	Prudential portfolio	Banking book
s008 r030 c210	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Receivables eligible for CRM under IRB approach
	Prudential portfolio	Banking book
s008 r030 c220	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	CRM techniques double default treatment
	Prudential portfolio	Banking book
s008 r030 c230	Metric	Exposure weighted average LGD [pi]
	Base	Memorandum items
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s008 r030 c250	Metric	Maturity value (days) [ii]
	Base	Memorandum items
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s008 r030 c260	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending

s008 r030 c260	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book

s008 r030 c280	Metric	Expected loss amount [mi]
	Base	Memorandum items
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book

s008 r030 c290	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book

s008 r030 c300	Metric	Number of obligors [ii]
	Base	Memorandum items
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book

s008 r040 c010	Metric	PD assigned to the obligor grade or pool [pi]
	Base	Memorandum items
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book

s008 r040 c020	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book

s008 r040 c040		
	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
	Prudential portfolio	Banking book

s008 r040 c050		
	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Credit derivatives - Substitution effect
	Prudential portfolio	Banking book

s008 r040 c060		
	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions substitution effect
	Prudential portfolio	Banking book

s008 r040 c070		
	Metric	CRM substitution effects Outflows including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	CRM techniques substitution effect
	Prudential portfolio	Banking book

s008 r040 c080		
	Metric	CRM substitution effects Inflows, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	CRM techniques substitution effect
	Prudential portfolio	Banking book

s008 r040 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s008 r040 c110	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s008 r040 c150	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Guarantees other than credit derivatives - LGD adjustment effect
	Prudential portfolio	Banking book
s008 r040 c160	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Credit derivatives - LGD adjustment effect
	Prudential portfolio	Banking book
s008 r040 c170	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Life insurance policies pledged to the lending institutions LGD adjustment effect
	Prudential portfolio	Banking book

s008 r040 c180	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Financial collateral LGD adjustment effect
	Prudential portfolio	Banking book
s008 r040 c190	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Real estate excluding immovable property for which alternative treatment is used
	Prudential portfolio	Banking book
s008 r040 c200	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Other physical collateral eligible for CRM under IRB approach
	Prudential portfolio	Banking book
s008 r040 c210	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Receivables eligible for CRM under IRB approach
	Prudential portfolio	Banking book
s008 r040 c220	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	CRM techniques double default treatment

s008 r040 c220	Prudential portfolio	Banking book

s008 r040 c230	Metric	Exposure weighted average LGD [pi]
	Base	Memorandum items
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book

s008 r040 c250	Metric	Maturity value (days) [ii]
	Base	Memorandum items
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book

s008 r040 c260	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book

s008 r040 c280	Metric	Expected loss amount [mi]
	Base	Memorandum items
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book

s008 r040 c290	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book

s008 r040 c300	Metric	Number of obligors [ii]
	Base	Memorandum items

s008 r040 c300	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s008 r050 c010	Metric	PD assigned to the obligor grade or pool [pi]
	Base	Memorandum items
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s008 r050 c020	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s008 r050 c040	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
	Prudential portfolio	Banking book
s008 r050 c050	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Credit derivatives - Substitution effect
	Prudential portfolio	Banking book
s008 r050 c060	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting

s008 r050 c060	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions substitution effect
	Prudential portfolio	Banking book
s008 r050 c070	Metric	CRM substitution effects Outflows including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	CRM techniques substitution effect
	Prudential portfolio	Banking book
s008 r050 c080	Metric	CRM substitution effects Inflows, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s008 r050 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s008 r050 c110	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s008 r050 c150	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Foundation IRB Approach

s008 r050 c150	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Guarantees other than credit derivatives - LGD adjustment effect
	Prudential portfolio	Banking book
s008 r050 c160	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Credit derivatives - LGD adjustment effect
	Prudential portfolio	Banking book
s008 r050 c170	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Life insurance policies pledged to the lending institutions LGD adjustment effect
	Prudential portfolio	Banking book
s008 r050 c180	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Financial collateral LGD adjustment effect
	Prudential portfolio	Banking book
s008 r050 c190	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Real estate excluding immovable property for which alternative treatment is used
	Prudential portfolio	Banking book
s008 r050 c200	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures

s008 r050 c200	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Other physical collateral eligible for CRM under IRB approach
	Prudential portfolio	Banking book
s008 r050 c210	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Receivables eligible for CRM under IRB approach
	Prudential portfolio	Banking book
s008 r050 c220	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	CRM techniques double default treatment
	Prudential portfolio	Banking book
s008 r050 c230	Metric	Exposure weighted average LGD [pi]
	Base	Memorandum items
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s008 r050 c250	Metric	Maturity value (days) [ii]
	Base	Memorandum items
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s008 r050 c260	Metric	Risk weighted exposure amount [mi]
	Base	Exposures

s008 r050 c260	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s008 r050 c280	Metric	Expected loss amount [mi]
	Base	Memorandum items
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s008 r050 c290	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s008 r050 c300	Metric	Number of obligors [ii]
	Base	Memorandum items
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s008 r060 c010	Metric	PD assigned to the obligor grade or pool [pi]
	Base	Memorandum items
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s008 r060 c020	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending

s008 r060 c020	Counterparty sector	SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s008 r060 c040	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
	Prudential portfolio	Banking book
s008 r060 c050	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Credit derivatives - Substitution effect
	Prudential portfolio	Banking book
s008 r060 c060	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions substitution effect
	Prudential portfolio	Banking book
s008 r060 c070	Metric	CRM substitution effects Outflows including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	CRM techniques substitution effect
	Prudential portfolio	Banking book
s008 r060 c080	Metric	CRM substitution effects Inflows, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Foundation IRB Approach

s008 r060 c080	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s008 r060 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s008 r060 c110	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s008 r060 c150	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Guarantees other than credit derivatives - LGD adjustment effect
	Prudential portfolio	Banking book
s008 r060 c160	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Credit derivatives - LGD adjustment effect
	Prudential portfolio	Banking book
s008 r060 c170	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending

s008 r060 c170	Counterparty sector	SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Life insurance policies pledged to the lending institutions LGD adjustment effect
	Prudential portfolio	Banking book
s008 r060 c180	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Financial collateral LGD adjustment effect
	Prudential portfolio	Banking book
s008 r060 c190	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Real estate excluding immovable property for which alternative treatment is used
	Prudential portfolio	Banking book
s008 r060 c200	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Other physical collateral eligible for CRM under IRB approach
	Prudential portfolio	Banking book
s008 r060 c210	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Receivables eligible for CRM under IRB approach
	Prudential portfolio	Banking book
s008 r060 c220	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting

s008 r060 c220	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	CRM techniques double default treatment
	Prudential portfolio	Banking book
s008 r060 c230	Metric	Exposure weighted average LGD [pi]
	Base	Memorandum items
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s008 r060 c250	Metric	Maturity value (days) [ii]
	Base	Memorandum items
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s008 r060 c260	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s008 r060 c280	Metric	Expected loss amount [mi]
	Base	Memorandum items
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s008 r060 c290	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending

s008 r060 c290	Counterparty sector	SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book

s008 r060 c300	Metric	Number of obligors [ii]
	Base	Memorandum items
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book

s008 r070 c010	Metric	PD assigned to the obligor grade or pool [pi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book

s008 r070 c020	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book

s008 r070 c030	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Counterparty	Large regulated financial entities and unregulated financial entities
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book

s008 r070 c040	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach

s008 r070 c040	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s008 r070 c050	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Credit derivatives - Substitution effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s008 r070 c060	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions substitution effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s008 r070 c070	Metric	CRM substitution effects Outflows including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques substitution effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s008 r070 c080	Metric	CRM substitution effects Inflows, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M

s008 r070 c080	Prudential portfolio	Banking book

s008 r070 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book

s008 r070 c110	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book

s008 r070 c140	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Counterparty	Large regulated financial entities and unregulated financial entities
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book

s008 r070 c150	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Guarantees other than credit derivatives - LGD adjustment effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book

s008 r070 c160	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach

s008 r070 c160	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Credit derivatives - LGD adjustment effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s008 r070 c170	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Life insurance policies pledged to the lending institutions LGD adjustment effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s008 r070 c180	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Financial collateral LGD adjustment effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s008 r070 c190	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Real estate excluding immovable property for which alternative treatment is used
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s008 r070 c200	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Other physical collateral eligible for CRM under IRB approach

s008 r070 c200	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s008 r070 c210	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Receivables eligible for CRM under IRB approach
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s008 r070 c220	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques double default treatment
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s008 r070 c230	Metric	Exposure weighted average LGD [pi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s008 r070 c240	Metric	Exposure weighted average LGD [pi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Counterparty	Large regulated financial entities and unregulated financial entities
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s008 r070 c250	Metric	Maturity value (days) [ii]
	Base	Memorandum items

s008 r070 c250	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s008 r070 c260	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s008 r070 c270	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Counterparty	Large regulated financial entities and unregulated financial entities
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s008 r070 c280	Metric	Expected loss amount [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s008 r070 c290	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book

COREP

s008 r070 c300

Metric	Number of obligors [ii]
Base	Memorandum items
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Foundation IRB Approach
Exposure class	Exposure to corporates other than specialised lending
Counterparty sector	SME
Type of risk	Credit risk, counterparty credit risk and free deliveries
Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
Prudential portfolio	Banking book

s008 r090 c020

Metric	Original exposure pre conversion factors [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Foundation IRB Approach
Exposure class	Exposure to corporates other than specialised lending
Counterparty sector	SME
Type of risk	Credit risk, counterparty credit risk and free deliveries
Methods to determine risk weights	Specialized lending slotting criteria
Prudential portfolio	Banking book

s008 r090 c090

Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Foundation IRB Approach
Exposure class	Exposure to corporates other than specialised lending
Counterparty sector	SME
Type of risk	Credit risk, counterparty credit risk and free deliveries
Methods to determine risk weights	Specialized lending slotting criteria
Prudential portfolio	Banking book

s008 r090 c110

Metric	Exposure value [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Foundation IRB Approach
Exposure class	Exposure to corporates other than specialised lending
Counterparty sector	SME
Type of risk	Credit risk, counterparty credit risk and free deliveries
Methods to determine risk weights	Specialized lending slotting criteria
Prudential portfolio	Banking book

s008 r090 c260

Metric	Risk weighted exposure amount [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Foundation IRB Approach
Exposure class	Exposure to corporates other than specialised lending
Counterparty sector	SME
Type of risk	Credit risk, counterparty credit risk and free deliveries

s008 r090 c260

Methods to determine risk weights	Specialized lending slotting criteria
Prudential portfolio	Banking book

s008 r090 c280

Metric	Expected loss amount [mi]
Base	Memorandum items
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Foundation IRB Approach
Exposure class	Exposure to corporates other than specialised lending
Counterparty sector	SME
Type of risk	Credit risk, counterparty credit risk and free deliveries
Methods to determine risk weights	Specialized lending slotting criteria
Prudential portfolio	Banking book

s008 r090 c290

Metric	Risk adjustments and provisions [mi]
Base	Memorandum items
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Foundation IRB Approach
Exposure class	Exposure to corporates other than specialised lending
Counterparty sector	SME
Type of risk	Credit risk, counterparty credit risk and free deliveries
Methods to determine risk weights	Specialized lending slotting criteria
Prudential portfolio	Banking book

s008 r100 c090

Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Foundation IRB Approach
Exposure class	Exposure to corporates other than specialised lending
Counterparty sector	SME
Type of risk	Credit risk, counterparty credit risk and free deliveries
Methods to determine risk weights	Specialized lending slotting criteria
Prudential portfolio	Banking book
Risk weights	0%

s008 r100 c110

Metric	Exposure value [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Foundation IRB Approach
Exposure class	Exposure to corporates other than specialised lending
Counterparty sector	SME
Type of risk	Credit risk, counterparty credit risk and free deliveries
Methods to determine risk weights	Specialized lending slotting criteria
Prudential portfolio	Banking book
Risk weights	0%

s008 r100 c260

Metric	Risk weighted exposure amount [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment

s008 r100 c260	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	0%
s008 r100 c280	Metric	Expected loss amount [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	0%
s008 r100 c290	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	0%
s008 r110 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	50%
s008 r110 c110	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries

s008 r110 c110	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	50%
s008 r110 c260	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	50%
s008 r110 c280	Metric	Expected loss amount [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	50%
s008 r110 c290	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	50%
s008 r120 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	70%

s008 r120 c110	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	70%
s008 r120 c260	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	70%
s008 r120 c280	Metric	Expected loss amount [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	70%
s008 r120 c290	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	70%
s008 r130 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach

s008 r130 c090

Exposure class	Exposure to corporates other than specialised lending
Counterparty sector	SME
Type of risk	Credit risk, counterparty credit risk and free deliveries
Methods to determine risk weights	Specialized lending slotting criteria
Prudential portfolio	Banking book
Residual maturity	>= 2,5 years
Risk weights	70%

s008 r130 c110

Metric	Exposure value [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Foundation IRB Approach
Exposure class	Exposure to corporates other than specialised lending
Counterparty sector	SME
Type of risk	Credit risk, counterparty credit risk and free deliveries
Methods to determine risk weights	Specialized lending slotting criteria
Prudential portfolio	Banking book
Residual maturity	>= 2,5 years
Risk weights	70%

s008 r130 c260

Metric	Risk weighted exposure amount [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Foundation IRB Approach
Exposure class	Exposure to corporates other than specialised lending
Counterparty sector	SME
Type of risk	Credit risk, counterparty credit risk and free deliveries
Methods to determine risk weights	Specialized lending slotting criteria
Prudential portfolio	Banking book
Residual maturity	>= 2,5 years
Risk weights	70%

s008 r130 c280

Metric	Expected loss amount [mi]
Base	Memorandum items
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Foundation IRB Approach
Exposure class	Exposure to corporates other than specialised lending
Counterparty sector	SME
Type of risk	Credit risk, counterparty credit risk and free deliveries
Methods to determine risk weights	Specialized lending slotting criteria
Prudential portfolio	Banking book
Residual maturity	>= 2,5 years
Risk weights	70%

s008 r130 c290

Metric	Risk adjustments and provisions [mi]
Base	Memorandum items
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Foundation IRB Approach

s008 r130 c290	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Residual maturity	>= 2,5 years
	Risk weights	70%
s008 r140 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	90%
s008 r140 c110	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	90%
s008 r140 c260	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	90%
s008 r140 c280	Metric	Expected loss amount [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries

s008 r140 c280	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	90%
s008 r140 c290	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	90%
s008 r150 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	115%
s008 r150 c110	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	115%
s008 r150 c260	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	115%

s008 r150 c280

Metric	Expected loss amount [mi]
Base	Memorandum items
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Foundation IRB Approach
Exposure class	Exposure to corporates other than specialised lending
Counterparty sector	SME
Type of risk	Credit risk, counterparty credit risk and free deliveries
Methods to determine risk weights	Specialized lending slotting criteria
Prudential portfolio	Banking book
Risk weights	115%

s008 r150 c290

Metric	Risk adjustments and provisions [mi]
Base	Memorandum items
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Foundation IRB Approach
Exposure class	Exposure to corporates other than specialised lending
Counterparty sector	SME
Type of risk	Credit risk, counterparty credit risk and free deliveries
Methods to determine risk weights	Specialized lending slotting criteria
Prudential portfolio	Banking book
Risk weights	115%

s008 r160 c090

Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Foundation IRB Approach
Exposure class	Exposure to corporates other than specialised lending
Counterparty sector	SME
Type of risk	Credit risk, counterparty credit risk and free deliveries
Methods to determine risk weights	Specialized lending slotting criteria
Prudential portfolio	Banking book
Risk weights	250%

s008 r160 c110

Metric	Exposure value [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Foundation IRB Approach
Exposure class	Exposure to corporates other than specialised lending
Counterparty sector	SME
Type of risk	Credit risk, counterparty credit risk and free deliveries
Methods to determine risk weights	Specialized lending slotting criteria
Prudential portfolio	Banking book
Risk weights	250%

s008 r160 c260

Metric	Risk weighted exposure amount [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Foundation IRB Approach

s008 r160 c260

Exposure class	Exposure to corporates other than specialised lending
Counterparty sector	SME
Type of risk	Credit risk, counterparty credit risk and free deliveries
Methods to determine risk weights	Specialized lending slotting criteria
Prudential portfolio	Banking book
Risk weights	250%

s008 r160 c280

Metric	Expected loss amount [mi]
Base	Memorandum items
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Foundation IRB Approach
Exposure class	Exposure to corporates other than specialised lending
Counterparty sector	SME
Type of risk	Credit risk, counterparty credit risk and free deliveries
Methods to determine risk weights	Specialized lending slotting criteria
Prudential portfolio	Banking book
Risk weights	250%

s008 r160 c290

Metric	Risk adjustments and provisions [mi]
Base	Memorandum items
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Foundation IRB Approach
Exposure class	Exposure to corporates other than specialised lending
Counterparty sector	SME
Type of risk	Credit risk, counterparty credit risk and free deliveries
Methods to determine risk weights	Specialized lending slotting criteria
Prudential portfolio	Banking book
Risk weights	250%

s008 r170 c090

Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Foundation IRB Approach
Exposure class	Exposure to corporates other than specialised lending
Counterparty sector	SME
Type of risk	Credit risk, counterparty credit risk and free deliveries
Methods to determine risk weights	Alternative treatment for exposures secured by real estate
Prudential portfolio	Banking book

s008 r170 c110

Metric	Exposure value [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Foundation IRB Approach
Exposure class	Exposure to corporates other than specialised lending
Counterparty sector	SME
Type of risk	Credit risk, counterparty credit risk and free deliveries
Methods to determine risk weights	Alternative treatment for exposures secured by real estate
Prudential portfolio	Banking book

s008 r170 c260	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Alternative treatment for exposures secured by real estate
	Prudential portfolio	Banking book
s008 r170 c290	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Alternative treatment for exposures secured by real estate
	Prudential portfolio	Banking book
s008 r180 c030	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Counterparty	Large regulated financial entities and unregulated financial entities
	Methods to determine risk weights	Risk weighted exposure amounts calculated using RW, other
	Prudential portfolio	Banking book
s008 r180 c040	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using RW, other
	Prudential portfolio	Banking book
s008 r180 c050	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending

s008 r180 c050	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Credit derivatives - Substitution effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using RW, other
	Prudential portfolio	Banking book
s008 r180 c060	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions substitution effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using RW, other
	Prudential portfolio	Banking book
s008 r180 c070	Metric	CRM substitution effects Outflows including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques substitution effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using RW, other
	Prudential portfolio	Banking book
s008 r180 c080	Metric	CRM substitution effects Inflows, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using RW, other
	Prudential portfolio	Banking book
s008 r180 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using RW, other
	Prudential portfolio	Banking book

s008 r180 c110

Metric	Exposure value [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Foundation IRB Approach
Exposure class	Exposure to corporates other than specialised lending
Counterparty sector	SME
Type of risk	Credit risk, counterparty credit risk and free deliveries
Methods to determine risk weights	Risk weighted exposure amounts calculated using RW, other
Prudential portfolio	Banking book

s008 r180 c260

Metric	Risk weighted exposure amount [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Foundation IRB Approach
Exposure class	Exposure to corporates other than specialised lending
Counterparty sector	SME
Type of risk	Credit risk, counterparty credit risk and free deliveries
Methods to determine risk weights	Risk weighted exposure amounts calculated using RW, other
Prudential portfolio	Banking book

s008 r180 c290

Metric	Risk adjustments and provisions [mi]
Base	Memorandum items
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Foundation IRB Approach
Exposure class	Exposure to corporates other than specialised lending
Counterparty sector	SME
Type of risk	Credit risk, counterparty credit risk and free deliveries
Methods to determine risk weights	Risk weighted exposure amounts calculated using RW, other
Prudential portfolio	Banking book

s008 r190 c010

Metric	PD assigned to the obligor grade or pool [pi]
Base	Memorandum items
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Foundation IRB Approach
Exposure class	Exposure to corporates other than specialised lending
Counterparty sector	SME
Type of risk	Dilution risk
Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
Prudential portfolio	Banking book

s008 r190 c030

Metric	Original exposure pre conversion factors [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Foundation IRB Approach
Exposure class	Exposure to corporates other than specialised lending
Counterparty sector	SME
Type of risk	Dilution risk
Counterparty	Large regulated financial entities and unregulated financial entities

s008 r190 c030	Methods to determine risk weights		Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio		Banking book
s008 r190 c040	Metric		CRM substitution effects - Value of Guarantees [mi]
	Base		Exposures
	Main category		Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach		Foundation IRB Approach
	Exposure class		Exposure to corporates other than specialised lending
	Counterparty sector		SME
	Type of risk		Dilution risk
	CRM Effects/Collateral		Guarantees other than credit derivatives - Substitution effect
	Methods to determine risk weights		Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio		Banking book
s008 r190 c050	Metric		CRM substitution effects - Value of Credit derivatives [mi]
	Base		Exposures
	Main category		Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach		Foundation IRB Approach
	Exposure class		Exposure to corporates other than specialised lending
	Counterparty sector		SME
	Type of risk		Dilution risk
	CRM Effects/Collateral		Credit derivatives - Substitution effect
	Methods to determine risk weights		Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio		Banking book
s008 r190 c060	Metric		CRM substitution effects - Value of Other funded credit protection [mi]
	Base		Exposures
	Main category		Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach		Foundation IRB Approach
	Exposure class		Exposure to corporates other than specialised lending
	Counterparty sector		SME
	Type of risk		Dilution risk
	CRM Effects/Collateral		Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions substitution effect
	Methods to determine risk weights		Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio		Banking book
s008 r190 c070	Metric		CRM substitution effects Outflows including value adjustments and provisions [mi]
	Base		Exposures
	Main category		Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach		Foundation IRB Approach
	Exposure class		Exposure to corporates other than specialised lending
	Counterparty sector		SME
	Type of risk		Dilution risk
	CRM Effects/Collateral		CRM techniques substitution effect
	Methods to determine risk weights		Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio		Banking book
s008 r190 c080	Metric		CRM substitution effects Inflows, including value adjustments and provisions [mi]

s008 r190 c080	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Dilution risk
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s008 r190 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Dilution risk
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s008 r190 c110	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Dilution risk
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s008 r190 c150	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Dilution risk
	CRM Effects/Collateral	Guarantees other than credit derivatives - LGD adjustment effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s008 r190 c160	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Dilution risk
	CRM Effects/Collateral	Credit derivatives - LGD adjustment effect

s008 r190 c160	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s008 r190 c170	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Dilution risk
	CRM Effects/Collateral	Life insurance policies pledged to the lending institutions LGD adjustment effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s008 r190 c180	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Dilution risk
	CRM Effects/Collateral	Financial collateral LGD adjustment effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s008 r190 c190	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Dilution risk
	CRM Effects/Collateral	Real estate excluding immovable property for which alternative treatment is used
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s008 r190 c200	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Dilution risk
	CRM Effects/Collateral	Other physical collateral eligible for CRM under IRB approach
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s008 r190 c210	Metric	Amount used for LGD adjustment [mi]

s008 r190 c210	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Dilution risk
	CRM Effects/Collateral	Receivables eligible for CRM under IRB approach
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s008 r190 c220	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Dilution risk
	CRM Effects/Collateral	CRM techniques double default treatment
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s008 r190 c230	Metric	Exposure weighted average LGD [pi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Dilution risk
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s008 r190 c250	Metric	Maturity value (days) [ii]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Dilution risk
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s008 r190 c260	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Dilution risk

s008 r190 c260	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M	
	Prudential portfolio	Banking book	

s008 r190 c280	Metric	Expected loss amount [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Dilution risk
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book

s008 r190 c290	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Dilution risk
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book

s008 r190 c300	Metric	Number of obligors [ii]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Dilution risk
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book

s009 r010 c010	Metric	PD assigned to the obligor grade or pool [pi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book

s009 r010 c020	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME

s009 r010 c020	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book

s009 r010 c030	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Counterparty	Large regulated financial entities and unregulated financial entities
	Prudential portfolio	Banking book

s009 r010 c040	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
	Prudential portfolio	Banking book

s009 r010 c050	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Credit derivatives - Substitution effect
	Prudential portfolio	Banking book

s009 r010 c060	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions substitution effect
	Prudential portfolio	Banking book

s009 r010 c070	Metric	CRM substitution effects Outflows including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to corportates -specialised lending

s009 r010 c070	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	CRM techniques substitution effect
	Prudential portfolio	Banking book
s009 r010 c080	Metric	CRM substitution effects Inflows, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s009 r010 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s009 r010 c110	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s009 r010 c140	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Counterparty	Large regulated financial entities and unregulated financial entities
	Prudential portfolio	Banking book
s009 r010 c150	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME

s009 r010 c150	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Guarantees other than credit derivatives - LGD adjustment effect
	Prudential portfolio	Banking book
s009 r010 c160	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Credit derivatives - LGD adjustment effect
	Prudential portfolio	Banking book
s009 r010 c170	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Life insurance policies pledged to the lending institutions LGD adjustment effect
	Prudential portfolio	Banking book
s009 r010 c180	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Financial collateral LGD adjustment effect
	Prudential portfolio	Banking book
s009 r010 c190	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Real estate excluding immovable property for which alternative treatment is used
	Prudential portfolio	Banking book
s009 r010 c200	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach

s009 r010 c200	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Other physical collateral eligible for CRM under IRB approach
	Prudential portfolio	Banking book
s009 r010 c210	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Receivables eligible for CRM under IRB approach
	Prudential portfolio	Banking book
s009 r010 c220	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	CRM techniques double default treatment
	Prudential portfolio	Banking book
s009 r010 c230	Metric	Exposure weighted average LGD [pi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s009 r010 c240	Metric	Exposure weighted average LGD [pi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Counterparty	Large regulated financial entities and unregulated financial entities
	Prudential portfolio	Banking book
s009 r010 c250	Metric	Maturity value (days) [ii]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment

s009 r010 c250	Approach	Advanced IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s009 r010 c260	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s009 r010 c270	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Counterparty	Large regulated financial entities and unregulated financial entities
	Prudential portfolio	Banking book
s009 r010 c280	Metric	Expected loss amount [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s009 r010 c290	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s009 r010 c300	Metric	Number of obligors [ii]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to corportates -specialised lending

s009 r010 c300		
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book

s009 r020 c010		
	Metric	PD assigned to the obligor grade or pool [pi]
	Base	Memorandum items
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book

s009 r020 c020		
	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book

s009 r020 c040		
	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
	Prudential portfolio	Banking book

s009 r020 c050		
	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Credit derivatives - Substitution effect
	Prudential portfolio	Banking book

s009 r020 c060		
	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME

s009 r020 c060	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions substitution effect
	Prudential portfolio	Banking book
s009 r020 c070	Metric	CRM substitution effects Outflows including value adjustments and provisions [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	CRM techniques substitution effect
	Prudential portfolio	Banking book
s009 r020 c080	Metric	CRM substitution effects Inflows, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s009 r020 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s009 r020 c110	Metric	Exposure value [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s009 r020 c150	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries

| s009 r020 c150 | CRM Effects/Collateral | Guarantees other than credit derivatives - LGD adjustment effect |
| | Prudential portfolio | Banking book |

s009 r020 c160	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Credit derivatives - LGD adjustment effect
	Prudential portfolio	Banking book

s009 r020 c170	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Life insurance policies pledged to the lending institutions LGD adjustment effect
	Prudential portfolio	Banking book

s009 r020 c180	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Financial collateral LGD adjustment effect
	Prudential portfolio	Banking book

s009 r020 c190	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Real estate excluding immovable property for which alternative treatment is used
	Prudential portfolio	Banking book

s009 r020 c200	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to corportates -specialised lending

s009 r020 c200	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Other physical collateral eligible for CRM under IRB approach
	Prudential portfolio	Banking book
s009 r020 c210	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Receivables eligible for CRM under IRB approach
	Prudential portfolio	Banking book
s009 r020 c220	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	CRM techniques double default treatment
	Prudential portfolio	Banking book
s009 r020 c230	Metric	Exposure weighted average LGD [pi]
	Base	Memorandum items
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s009 r020 c250	Metric	Maturity value (days) [ii]
	Base	Memorandum items
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s009 r020 c260	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to corportates -specialised lending

s009 r020 c260	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book

s009 r020 c280	Metric	Expected loss amount [mi]
	Base	Memorandum items
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book

s009 r020 c290	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book

s009 r020 c300	Metric	Number of obligors [ii]
	Base	Memorandum items
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book

s009 r030 c010	Metric	PD assigned to the obligor grade or pool [pi]
	Base	Memorandum items
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book

s009 r030 c020	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book

COREP

s009 r030 c040		
	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
	Prudential portfolio	Banking book

s009 r030 c050		
	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Credit derivatives - Substitution effect
	Prudential portfolio	Banking book

s009 r030 c060		
	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions substitution effect
	Prudential portfolio	Banking book

s009 r030 c070		
	Metric	CRM substitution effects Outflows including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	CRM techniques substitution effect
	Prudential portfolio	Banking book

s009 r030 c080		
	Metric	CRM substitution effects Inflows, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book

s009 r030 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s009 r030 c110	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s009 r030 c150	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Guarantees other than credit derivatives - LGD adjustment effect
	Prudential portfolio	Banking book
s009 r030 c160	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Credit derivatives - LGD adjustment effect
	Prudential portfolio	Banking book
s009 r030 c170	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Life insurance policies pledged to the lending institutions LGD adjustment effect
	Prudential portfolio	Banking book

COREP

s009 r030 c180		
	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Financial collateral LGD adjustment effect
	Prudential portfolio	Banking book

s009 r030 c190		
	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Real estate excluding immovable property for which alternative treatment is used
	Prudential portfolio	Banking book

s009 r030 c200		
	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Other physical collateral eligible for CRM under IRB approach
	Prudential portfolio	Banking book

s009 r030 c210		
	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Receivables eligible for CRM under IRB approach
	Prudential portfolio	Banking book

s009 r030 c220		
	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	CRM techniques double default treatment

s009 r030 c220	Prudential portfolio		Banking book
s009 r030 c230	Metric		Exposure weighted average LGD [pi]
	Base		Memorandum items
	Main category		Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach		Advanced IRB Approach
	Exposure class		Exposures to corportates -specialised lending
	Counterparty sector		Counterparties other than SME
	Type of risk		Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio		Banking book
s009 r030 c250	Metric		Maturity value (days) [ii]
	Base		Memorandum items
	Main category		Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach		Advanced IRB Approach
	Exposure class		Exposures to corportates -specialised lending
	Counterparty sector		Counterparties other than SME
	Type of risk		Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio		Banking book
s009 r030 c260	Metric		Risk weighted exposure amount [mi]
	Base		Exposures
	Main category		Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach		Advanced IRB Approach
	Exposure class		Exposures to corportates -specialised lending
	Counterparty sector		Counterparties other than SME
	Type of risk		Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio		Banking book
s009 r030 c280	Metric		Expected loss amount [mi]
	Base		Memorandum items
	Main category		Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach		Advanced IRB Approach
	Exposure class		Exposures to corportates -specialised lending
	Counterparty sector		Counterparties other than SME
	Type of risk		Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio		Banking book
s009 r030 c290	Metric		Risk adjustments and provisions [mi]
	Base		Memorandum items
	Main category		Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach		Advanced IRB Approach
	Exposure class		Exposures to corportates -specialised lending
	Counterparty sector		Counterparties other than SME
	Type of risk		Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio		Banking book
s009 r030 c300	Metric		Number of obligors [ii]
	Base		Memorandum items

s009 r030 c300	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s009 r040 c010	Metric	PD assigned to the obligor grade or pool [pi]
	Base	Memorandum items
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s009 r040 c020	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s009 r040 c040	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
	Prudential portfolio	Banking book
s009 r040 c050	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Credit derivatives - Substitution effect
	Prudential portfolio	Banking book
s009 r040 c060	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting

s009 r040 c060	Approach	Advanced IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions substitution effect
	Prudential portfolio	Banking book
s009 r040 c070	Metric	CRM substitution effects Outflows including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	CRM techniques substitution effect
	Prudential portfolio	Banking book
s009 r040 c080	Metric	CRM substitution effects Inflows, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s009 r040 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s009 r040 c110	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s009 r040 c150	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach

s009 r040 c150	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Guarantees other than credit derivatives - LGD adjustment effect
	Prudential portfolio	Banking book
s009 r040 c160	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Credit derivatives - LGD adjustment effect
	Prudential portfolio	Banking book
s009 r040 c170	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Life insurance policies pledged to the lending institutions LGD adjustment effect
	Prudential portfolio	Banking book
s009 r040 c180	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Financial collateral LGD adjustment effect
	Prudential portfolio	Banking book
s009 r040 c190	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Real estate excluding immovable property for which alternative treatment is used
	Prudential portfolio	Banking book
s009 r040 c200	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures

s009 r040 c200	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Other physical collateral eligible for CRM under IRB approach
	Prudential portfolio	Banking book
s009 r040 c210	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Receivables eligible for CRM under IRB approach
	Prudential portfolio	Banking book
s009 r040 c220	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	CRM techniques double default treatment
	Prudential portfolio	Banking book
s009 r040 c230	Metric	Exposure weighted average LGD [pi]
	Base	Memorandum items
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s009 r040 c250	Metric	Maturity value (days) [ii]
	Base	Memorandum items
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s009 r040 c260	Metric	Risk weighted exposure amount [mi]
	Base	Exposures

s009 r040 c260	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s009 r040 c280	Metric	Expected loss amount [mi]
	Base	Memorandum items
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s009 r040 c290	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s009 r040 c300	Metric	Number of obligors [ii]
	Base	Memorandum items
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s009 r050 c010	Metric	PD assigned to the obligor grade or pool [pi]
	Base	Memorandum items
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s009 r050 c020	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposures to corportates -specialised lending

s009 r050 c020	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s009 r050 c040	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
	Prudential portfolio	Banking book
s009 r050 c050	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Credit derivatives - Substitution effect
	Prudential portfolio	Banking book
s009 r050 c060	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions substitution effect
	Prudential portfolio	Banking book
s009 r050 c070	Metric	CRM substitution effects Outflows including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	CRM techniques substitution effect
	Prudential portfolio	Banking book
s009 r050 c080	Metric	CRM substitution effects Inflows, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach

s009 r050 c080	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s009 r050 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s009 r050 c110	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s009 r050 c150	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Guarantees other than credit derivatives - LGD adjustment effect
	Prudential portfolio	Banking book
s009 r050 c160	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Credit derivatives - LGD adjustment effect
	Prudential portfolio	Banking book
s009 r050 c170	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposures to corportates -specialised lending

s009 r050 c170	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Life insurance policies pledged to the lending institutions LGD adjustment effect
	Prudential portfolio	Banking book
s009 r050 c180	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Financial collateral LGD adjustment effect
	Prudential portfolio	Banking book
s009 r050 c190	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Real estate excluding immovable property for which alternative treatment is used
	Prudential portfolio	Banking book
s009 r050 c200	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Other physical collateral eligible for CRM under IRB approach
	Prudential portfolio	Banking book
s009 r050 c210	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Receivables eligible for CRM under IRB approach
	Prudential portfolio	Banking book
s009 r050 c220	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting

s009 r050 c220	Approach	Advanced IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	CRM techniques double default treatment
	Prudential portfolio	Banking book
s009 r050 c230	Metric	Exposure weighted average LGD [pi]
	Base	Memorandum items
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s009 r050 c250	Metric	Maturity value (days) [ii]
	Base	Memorandum items
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s009 r050 c260	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s009 r050 c280	Metric	Expected loss amount [mi]
	Base	Memorandum items
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s009 r050 c290	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposures to corportates -specialised lending

s009 r050 c290	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book

s009 r050 c300	Metric	Number of obligors [ii]
	Base	Memorandum items
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book

s009 r060 c010	Metric	PD assigned to the obligor grade or pool [pi]
	Base	Memorandum items
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book

s009 r060 c020	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book

s009 r060 c040	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
	Prudential portfolio	Banking book

s009 r060 c050	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk

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s009 r060 c050	CRM Effects/Collateral	Credit derivatives - Substitution effect
	Prudential portfolio	Banking book
s009 r060 c060	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions substitution effect
	Prudential portfolio	Banking book
s009 r060 c070	Metric	CRM substitution effects Outflows including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	CRM techniques substitution effect
	Prudential portfolio	Banking book
s009 r060 c080	Metric	CRM substitution effects Inflows, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s009 r060 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s009 r060 c110	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk

s009 r060 c110	Prudential portfolio	Banking book

s009 r060 c150	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Guarantees other than credit derivatives - LGD adjustment effect
	Prudential portfolio	Banking book

s009 r060 c160	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Credit derivatives - LGD adjustment effect
	Prudential portfolio	Banking book

s009 r060 c170	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Life insurance policies pledged to the lending institutions LGD adjustment effect
	Prudential portfolio	Banking book

s009 r060 c180	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Financial collateral LGD adjustment effect
	Prudential portfolio	Banking book

s009 r060 c190	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME

s009 r060 c190	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Real estate excluding immovable property for which alternative treatment is used
	Prudential portfolio	Banking book
s009 r060 c200	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Other physical collateral eligible for CRM under IRB approach
	Prudential portfolio	Banking book
s009 r060 c210	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Receivables eligible for CRM under IRB approach
	Prudential portfolio	Banking book
s009 r060 c220	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	CRM techniques double default treatment
	Prudential portfolio	Banking book
s009 r060 c230	Metric	Exposure weighted average LGD [pi]
	Base	Memorandum items
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s009 r060 c250	Metric	Maturity value (days) [ii]
	Base	Memorandum items
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposures to corportates -specialised lending

s009 r060 c250	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s009 r060 c260	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s009 r060 c280	Metric	Expected loss amount [mi]
	Base	Memorandum items
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s009 r060 c290	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s009 r060 c300	Metric	Number of obligors [ii]
	Base	Memorandum items
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s009 r070 c010	Metric	PD assigned to the obligor grade or pool [pi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M

s009 r070 c010	Prudential portfolio		Banking book
s009 r070 c020	Metric		Original exposure pre conversion factors [mi]
	Base		Exposures
	Main category		Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach		Advanced IRB Approach
	Exposure class		Exposures to corportates -specialised lending
	Counterparty sector		Counterparties other than SME
	Type of risk		Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights		Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio		Banking book
s009 r070 c030	Metric		Original exposure pre conversion factors [mi]
	Base		Exposures
	Main category		Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach		Advanced IRB Approach
	Exposure class		Exposures to corportates -specialised lending
	Counterparty sector		Counterparties other than SME
	Type of risk		Credit risk, counterparty credit risk and free deliveries
	Counterparty		Large regulated financial entities and unregulated financial entities
	Methods to determine risk weights		Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio		Banking book
s009 r070 c040	Metric		CRM substitution effects - Value of Guarantees [mi]
	Base		Exposures
	Main category		Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach		Advanced IRB Approach
	Exposure class		Exposures to corportates -specialised lending
	Counterparty sector		Counterparties other than SME
	Type of risk		Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral		Guarantees other than credit derivatives - Substitution effect
	Methods to determine risk weights		Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio		Banking book
s009 r070 c050	Metric		CRM substitution effects - Value of Credit derivatives [mi]
	Base		Exposures
	Main category		Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach		Advanced IRB Approach
	Exposure class		Exposures to corportates -specialised lending
	Counterparty sector		Counterparties other than SME
	Type of risk		Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral		Credit derivatives - Substitution effect
	Methods to determine risk weights		Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio		Banking book
s009 r070 c060	Metric		CRM substitution effects - Value of Other funded credit protection [mi]
	Base		Exposures
	Main category		Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment

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s009 r070 c060	Approach	Advanced IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions substitution effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s009 r070 c070	Metric	CRM substitution effects Outflows including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques substitution effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s009 r070 c080	Metric	CRM substitution effects Inflows, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s009 r070 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s009 r070 c110	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book

s009 r070 c140	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Counterparty	Large regulated financial entities and unregulated financial entities
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s009 r070 c150	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Guarantees other than credit derivatives - LGD adjustment effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s009 r070 c160	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Credit derivatives - LGD adjustment effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s009 r070 c170	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Life insurance policies pledged to the lending institutions LGD adjustment effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s009 r070 c180	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment

s009 r070 c180	Approach	Advanced IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Financial collateral LGD adjustment effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s009 r070 c190	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Real estate excluding immovable property for which alternative treatment is used
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s009 r070 c200	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Other physical collateral eligible for CRM under IRB approach
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s009 r070 c210	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Receivables eligible for CRM under IRB approach
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s009 r070 c220	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries

s009 r070 c220	CRM Effects/Collateral	CRM techniques double default treatment
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s009 r070 c230	Metric	Exposure weighted average LGD [pi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s009 r070 c240	Metric	Exposure weighted average LGD [pi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Counterparty	Large regulated financial entities and unregulated financial entities
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s009 r070 c250	Metric	Maturity value (days) [ii]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s009 r070 c260	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s009 r070 c270	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment

s009 r070 c270	Approach	Advanced IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Counterparty	Large regulated financial entities and unregulated financial entities
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s009 r070 c280	Metric	Expected loss amount [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s009 r070 c290	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s009 r070 c300	Metric	Number of obligors [ii]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s009 r090 c020	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book

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s009 r090 c090

Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Advanced IRB Approach
Exposure class	Exposures to corportates -specialised lending
Counterparty sector	Counterparties other than SME
Type of risk	Credit risk, counterparty credit risk and free deliveries
Methods to determine risk weights	Specialized lending slotting criteria
Prudential portfolio	Banking book

s009 r090 c110

Metric	Exposure value [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Advanced IRB Approach
Exposure class	Exposures to corportates -specialised lending
Counterparty sector	Counterparties other than SME
Type of risk	Credit risk, counterparty credit risk and free deliveries
Methods to determine risk weights	Specialized lending slotting criteria
Prudential portfolio	Banking book

s009 r090 c260

Metric	Risk weighted exposure amount [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Advanced IRB Approach
Exposure class	Exposures to corportates -specialised lending
Counterparty sector	Counterparties other than SME
Type of risk	Credit risk, counterparty credit risk and free deliveries
Methods to determine risk weights	Specialized lending slotting criteria
Prudential portfolio	Banking book

s009 r090 c280

Metric	Expected loss amount [mi]
Base	Memorandum items
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Advanced IRB Approach
Exposure class	Exposures to corportates -specialised lending
Counterparty sector	Counterparties other than SME
Type of risk	Credit risk, counterparty credit risk and free deliveries
Methods to determine risk weights	Specialized lending slotting criteria
Prudential portfolio	Banking book

s009 r090 c290

Metric	Risk adjustments and provisions [mi]
Base	Memorandum items
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Advanced IRB Approach
Exposure class	Exposures to corportates -specialised lending
Counterparty sector	Counterparties other than SME
Type of risk	Credit risk, counterparty credit risk and free deliveries
Methods to determine risk weights	Specialized lending slotting criteria

s009 r090 c290	Prudential portfolio	Banking book

s009 r100 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	0%

s009 r100 c110	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	0%

s009 r100 c260	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	0%

s009 r100 c280	Metric	Expected loss amount [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	0%

s009 r100 c290	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items

s009 r100 c290	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	0%
s009 r110 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	50%
s009 r110 c110	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	50%
s009 r110 c260	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	50%
s009 r110 c280	Metric	Expected loss amount [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME

s009 r110 c280	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	50%

s009 r110 c290	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	50%

s009 r120 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	70%

s009 r120 c110	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	70%

s009 r120 c260	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	70%

s009 r120 c280

Metric	Expected loss amount [mi]
Base	Memorandum items
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Advanced IRB Approach
Exposure class	Exposures to corportates -specialised lending
Counterparty sector	Counterparties other than SME
Type of risk	Credit risk, counterparty credit risk and free deliveries
Methods to determine risk weights	Specialized lending slotting criteria
Prudential portfolio	Banking book
Risk weights	70%

s009 r120 c290

Metric	Risk adjustments and provisions [mi]
Base	Memorandum items
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Advanced IRB Approach
Exposure class	Exposures to corportates -specialised lending
Counterparty sector	Counterparties other than SME
Type of risk	Credit risk, counterparty credit risk and free deliveries
Methods to determine risk weights	Specialized lending slotting criteria
Prudential portfolio	Banking book
Risk weights	70%

s009 r130 c090

Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Advanced IRB Approach
Exposure class	Exposures to corportates -specialised lending
Counterparty sector	Counterparties other than SME
Type of risk	Credit risk, counterparty credit risk and free deliveries
Methods to determine risk weights	Specialized lending slotting criteria
Prudential portfolio	Banking book
Residual maturity	>= 2,5 years
Risk weights	70%

s009 r130 c110

Metric	Exposure value [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Advanced IRB Approach
Exposure class	Exposures to corportates -specialised lending
Counterparty sector	Counterparties other than SME
Type of risk	Credit risk, counterparty credit risk and free deliveries
Methods to determine risk weights	Specialized lending slotting criteria
Prudential portfolio	Banking book
Residual maturity	>= 2,5 years
Risk weights	70%

s009 r130 c260

Metric	Risk weighted exposure amount [mi]

s009 r130 c260	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Residual maturity	>= 2,5 years
	Risk weights	70%
s009 r130 c280	Metric	Expected loss amount [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Residual maturity	>= 2,5 years
	Risk weights	70%
s009 r130 c290	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Residual maturity	>= 2,5 years
	Risk weights	70%
s009 r140 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	90%
s009 r140 c110	Metric	Exposure value [mi]
	Base	Exposures

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s009 r140 c110

Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Advanced IRB Approach
Exposure class	Exposures to corportates -specialised lending
Counterparty sector	Counterparties other than SME
Type of risk	Credit risk, counterparty credit risk and free deliveries
Methods to determine risk weights	Specialized lending slotting criteria
Prudential portfolio	Banking book
Risk weights	90%

s009 r140 c260

Metric	Risk weighted exposure amount [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Advanced IRB Approach
Exposure class	Exposures to corportates -specialised lending
Counterparty sector	Counterparties other than SME
Type of risk	Credit risk, counterparty credit risk and free deliveries
Methods to determine risk weights	Specialized lending slotting criteria
Prudential portfolio	Banking book
Risk weights	90%

s009 r140 c280

Metric	Expected loss amount [mi]
Base	Memorandum items
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Advanced IRB Approach
Exposure class	Exposures to corportates -specialised lending
Counterparty sector	Counterparties other than SME
Type of risk	Credit risk, counterparty credit risk and free deliveries
Methods to determine risk weights	Specialized lending slotting criteria
Prudential portfolio	Banking book
Risk weights	90%

s009 r140 c290

Metric	Risk adjustments and provisions [mi]
Base	Memorandum items
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Advanced IRB Approach
Exposure class	Exposures to corportates -specialised lending
Counterparty sector	Counterparties other than SME
Type of risk	Credit risk, counterparty credit risk and free deliveries
Methods to determine risk weights	Specialized lending slotting criteria
Prudential portfolio	Banking book
Risk weights	90%

s009 r150 c090

Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Advanced IRB Approach
Exposure class	Exposures to corportates -specialised lending
Counterparty sector	Counterparties other than SME

s009 r150 c090	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	115%
s009 r150 c110	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	115%
s009 r150 c260	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	115%
s009 r150 c280	Metric	Expected loss amount [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	115%
s009 r150 c290	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	115%

COREP

s009 r160 c090

Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Advanced IRB Approach
Exposure class	Exposures to corportates -specialised lending
Counterparty sector	Counterparties other than SME
Type of risk	Credit risk, counterparty credit risk and free deliveries
Methods to determine risk weights	Specialized lending slotting criteria
Prudential portfolio	Banking book
Risk weights	250%

s009 r160 c110

Metric	Exposure value [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Advanced IRB Approach
Exposure class	Exposures to corportates -specialised lending
Counterparty sector	Counterparties other than SME
Type of risk	Credit risk, counterparty credit risk and free deliveries
Methods to determine risk weights	Specialized lending slotting criteria
Prudential portfolio	Banking book
Risk weights	250%

s009 r160 c260

Metric	Risk weighted exposure amount [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Advanced IRB Approach
Exposure class	Exposures to corportates -specialised lending
Counterparty sector	Counterparties other than SME
Type of risk	Credit risk, counterparty credit risk and free deliveries
Methods to determine risk weights	Specialized lending slotting criteria
Prudential portfolio	Banking book
Risk weights	250%

s009 r160 c280

Metric	Expected loss amount [mi]
Base	Memorandum items
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Advanced IRB Approach
Exposure class	Exposures to corportates -specialised lending
Counterparty sector	Counterparties other than SME
Type of risk	Credit risk, counterparty credit risk and free deliveries
Methods to determine risk weights	Specialized lending slotting criteria
Prudential portfolio	Banking book
Risk weights	250%

s009 r160 c290

Metric	Risk adjustments and provisions [mi]
Base	Memorandum items
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment

s009 r160 c290	Approach	Advanced IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	250%
s009 r170 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Alternative treatment for exposures secured by real estate
	Prudential portfolio	Banking book
s009 r170 c110	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Alternative treatment for exposures secured by real estate
	Prudential portfolio	Banking book
s009 r170 c260	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Alternative treatment for exposures secured by real estate
	Prudential portfolio	Banking book
s009 r170 c290	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Alternative treatment for exposures secured by real estate
	Prudential portfolio	Banking book

s009 r180 c030	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Counterparty	Large regulated financial entities and unregulated financial entities
	Methods to determine risk weights	Risk weighted exposure amounts calculated using RW, other
	Prudential portfolio	Banking book
s009 r180 c040	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using RW, other
	Prudential portfolio	Banking book
s009 r180 c050	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Credit derivatives - Substitution effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using RW, other
	Prudential portfolio	Banking book
s009 r180 c060	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions substitution effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using RW, other
	Prudential portfolio	Banking book
s009 r180 c070	Metric	CRM substitution effects Outflows including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach

s009 r180 c070	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques substitution effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using RW, other
	Prudential portfolio	Banking book
s009 r180 c080	Metric	CRM substitution effects Inflows, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using RW, other
	Prudential portfolio	Banking book
s009 r180 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using RW, other
	Prudential portfolio	Banking book
s009 r180 c110	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using RW, other
	Prudential portfolio	Banking book
s009 r180 c260	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using RW, other
	Prudential portfolio	Banking book
s009 r180 c290	Metric	Risk adjustments and provisions [mi]

s009 r180 c290	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using RW, other
	Prudential portfolio	Banking book
s009 r190 c010	Metric	PD assigned to the obligor grade or pool [pi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Dilution risk
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s009 r190 c030	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Dilution risk
	Counterparty	Large regulated financial entities and unregulated financial entities
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s009 r190 c040	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Dilution risk
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s009 r190 c050	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Dilution risk

s009 r190 c050	CRM Effects/Collateral	Credit derivatives - Substitution effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s009 r190 c060	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Dilution risk
	CRM Effects/Collateral	Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions substitution effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s009 r190 c070	Metric	CRM substitution effects Outflows including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Dilution risk
	CRM Effects/Collateral	CRM techniques substitution effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s009 r190 c080	Metric	CRM substitution effects Inflows, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Dilution risk
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s009 r190 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Dilution risk
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s009 r190 c110	Metric	Exposure value [mi]
	Base	Exposures

s009 r190 c110	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Dilution risk
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s009 r190 c150	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Dilution risk
	CRM Effects/Collateral	Guarantees other than credit derivatives - LGD adjustment effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s009 r190 c160	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Dilution risk
	CRM Effects/Collateral	Credit derivatives - LGD adjustment effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s009 r190 c170	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Dilution risk
	CRM Effects/Collateral	Life insurance policies pledged to the lending institutions LGD adjustment effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s009 r190 c180	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Dilution risk

s009 r190 c180	CRM Effects/Collateral	Financial collateral LGD adjustment effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s009 r190 c190	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Dilution risk
	CRM Effects/Collateral	Real estate excluding immovable property for which alternative treatment is used
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s009 r190 c200	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Dilution risk
	CRM Effects/Collateral	Other physical collateral eligible for CRM under IRB approach
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s009 r190 c210	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Dilution risk
	CRM Effects/Collateral	Receivables eligible for CRM under IRB approach
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s009 r190 c220	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Dilution risk
	CRM Effects/Collateral	CRM techniques double default treatment
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book

s009 r190 c230	Metric	Exposure weighted average LGD [pi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Dilution risk
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s009 r190 c250	Metric	Maturity value (days) [ii]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Dilution risk
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s009 r190 c260	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Dilution risk
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s009 r190 c280	Metric	Expected loss amount [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Dilution risk
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s009 r190 c290	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Dilution risk
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M

COREP

s009 r190 c290	Prudential portfolio		Banking book
s009 r190 c300	Metric		Number of obligors [ii]
	Base		Memorandum items
	Main category		Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach		Advanced IRB Approach
	Exposure class		Exposures to corportates -specialised lending
	Counterparty sector		Counterparties other than SME
	Type of risk		Dilution risk
	Methods to determine risk weights		Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio		Banking book
s010 r010 c010	Metric		PD assigned to the obligor grade or pool [pi]
	Base		Memorandum items
	Main category		Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach		Foundation IRB Approach
	Exposure class		Exposures to corportates -specialised lending
	Counterparty sector		Counterparties other than SME
	Type of risk		Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio		Banking book
s010 r010 c020	Metric		Original exposure pre conversion factors [mi]
	Base		Exposures
	Main category		Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach		Foundation IRB Approach
	Exposure class		Exposures to corportates -specialised lending
	Counterparty sector		Counterparties other than SME
	Type of risk		Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio		Banking book
s010 r010 c030	Metric		Original exposure pre conversion factors [mi]
	Base		Exposures
	Main category		Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach		Foundation IRB Approach
	Exposure class		Exposures to corportates -specialised lending
	Counterparty sector		Counterparties other than SME
	Type of risk		Credit risk, counterparty credit risk, dilution risk and free deliveries
	Counterparty		Large regulated financial entities and unregulated financial entities
	Prudential portfolio		Banking book
s010 r010 c040	Metric		CRM substitution effects - Value of Guarantees [mi]
	Base		Exposures
	Main category		Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach		Foundation IRB Approach
	Exposure class		Exposures to corportates -specialised lending
	Counterparty sector		Counterparties other than SME
	Type of risk		Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral		Guarantees other than credit derivatives - Substitution effect

s010 r010 c040	Prudential portfolio		Banking book
s010 r010 c050	Metric		CRM substitution effects - Value of Credit derivatives [mi]
	Base		Exposures
	Main category		Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach		Foundation IRB Approach
	Exposure class		Exposures to corportates -specialised lending
	Counterparty sector		Counterparties other than SME
	Type of risk		Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral		Credit derivatives - Substitution effect
	Prudential portfolio		Banking book
s010 r010 c060	Metric		CRM substitution effects - Value of Other funded credit protection [mi]
	Base		Exposures
	Main category		Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach		Foundation IRB Approach
	Exposure class		Exposures to corportates -specialised lending
	Counterparty sector		Counterparties other than SME
	Type of risk		Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral		Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions substitution effect
	Prudential portfolio		Banking book
s010 r010 c070	Metric		CRM substitution effects Outflows including value adjustments and provisions [mi]
	Base		Exposures
	Main category		Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach		Foundation IRB Approach
	Exposure class		Exposures to corportates -specialised lending
	Counterparty sector		Counterparties other than SME
	Type of risk		Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral		CRM techniques substitution effect
	Prudential portfolio		Banking book
s010 r010 c080	Metric		CRM substitution effects Inflows, including value adjustments and provisions [mi]
	Base		Exposures
	Main category		Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach		Foundation IRB Approach
	Exposure class		Exposures to corportates -specialised lending
	Counterparty sector		Counterparties other than SME
	Type of risk		Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio		Banking book
s010 r010 c090	Metric		Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base		Exposures
	Main category		Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach		Foundation IRB Approach
	Exposure class		Exposures to corportates -specialised lending
	Counterparty sector		Counterparties other than SME
	Type of risk		Credit risk, counterparty credit risk, dilution risk and free deliveries

s010 r010 c090	Prudential portfolio	Banking book

s010 r010 c110	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book

s010 r010 c140	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Counterparty	Large regulated financial entities and unregulated financial entities
	Prudential portfolio	Banking book

s010 r010 c150	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Guarantees other than credit derivatives - LGD adjustment effect
	Prudential portfolio	Banking book

s010 r010 c160	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Credit derivatives - LGD adjustment effect
	Prudential portfolio	Banking book

s010 r010 c170	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries

s010 r010 c170	CRM Effects/Collateral	Life insurance policies pledged to the lending institutions LGD adjustment effect
	Prudential portfolio	Banking book
s010 r010 c180	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Financial collateral LGD adjustment effect
	Prudential portfolio	Banking book
s010 r010 c190	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Real estate excluding immovable property for which alternative treatment is used
	Prudential portfolio	Banking book
s010 r010 c200	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Other physical collateral eligible for CRM under IRB approach
	Prudential portfolio	Banking book
s010 r010 c210	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Receivables eligible for CRM under IRB approach
	Prudential portfolio	Banking book
s010 r010 c220	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending

s010 r010 c220	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	CRM techniques double default treatment
	Prudential portfolio	Banking book
s010 r010 c230	Metric	Exposure weighted average LGD [pi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s010 r010 c240	Metric	Exposure weighted average LGD [pi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Counterparty	Large regulated financial entities and unregulated financial entities
	Prudential portfolio	Banking book
s010 r010 c250	Metric	Maturity value (days) [ii]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s010 r010 c260	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s010 r010 c270	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME

COREP		
s010 r010 c270	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Counterparty	Large regulated financial entities and unregulated financial entities
	Prudential portfolio	Banking book
s010 r010 c280	Metric	Expected loss amount [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s010 r010 c290	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s010 r010 c300	Metric	Number of obligors [ii]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s010 r020 c010	Metric	PD assigned to the obligor grade or pool [pi]
	Base	Memorandum items
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s010 r020 c020	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book

COREP

s010 r020 c040	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
	Prudential portfolio	Banking book
s010 r020 c050	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Credit derivatives - Substitution effect
	Prudential portfolio	Banking book
s010 r020 c060	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions substitution effect
	Prudential portfolio	Banking book
s010 r020 c070	Metric	CRM substitution effects Outflows including value adjustments and provisions [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	CRM techniques substitution effect
	Prudential portfolio	Banking book
s010 r020 c080	Metric	CRM substitution effects Inflows, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book

s010 r020 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s010 r020 c110	Metric	Exposure value [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s010 r020 c150	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Guarantees other than credit derivatives - LGD adjustment effect
	Prudential portfolio	Banking book
s010 r020 c160	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Credit derivatives - LGD adjustment effect
	Prudential portfolio	Banking book
s010 r020 c170	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Life insurance policies pledged to the lending institutions LGD adjustment effect
	Prudential portfolio	Banking book

s010 r020 c180	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Financial collateral LGD adjustment effect
	Prudential portfolio	Banking book
s010 r020 c190	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Real estate excluding immovable property for which alternative treatment is used
	Prudential portfolio	Banking book
s010 r020 c200	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Other physical collateral eligible for CRM under IRB approach
	Prudential portfolio	Banking book
s010 r020 c210	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Receivables eligible for CRM under IRB approach
	Prudential portfolio	Banking book
s010 r020 c220	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	CRM techniques double default treatment

s010 r020 c220	Prudential portfolio	Banking book

s010 r020 c230	Metric	Exposure weighted average LGD [pi]
	Base	Memorandum items
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book

s010 r020 c250	Metric	Maturity value (days) [ii]
	Base	Memorandum items
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book

s010 r020 c260	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book

s010 r020 c280	Metric	Expected loss amount [mi]
	Base	Memorandum items
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book

s010 r020 c290	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book

s010 r020 c300	Metric	Number of obligors [ii]
	Base	Memorandum items

COREP

s010 r020 c300	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s010 r030 c010	Metric	PD assigned to the obligor grade or pool [pi]
	Base	Memorandum items
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s010 r030 c020	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s010 r030 c040	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
	Prudential portfolio	Banking book
s010 r030 c050	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Credit derivatives - Substitution effect
	Prudential portfolio	Banking book
s010 r030 c060	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment

s010 r030 c060	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions substitution effect
	Prudential portfolio	Banking book
s010 r030 c070	Metric	CRM substitution effects Outflows including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	CRM techniques substitution effect
	Prudential portfolio	Banking book
s010 r030 c080	Metric	CRM substitution effects Inflows, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s010 r030 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s010 r030 c110	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s010 r030 c150	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach

s010 r030 c150	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Guarantees other than credit derivatives - LGD adjustment effect
	Prudential portfolio	Banking book
s010 r030 c160	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Credit derivatives - LGD adjustment effect
	Prudential portfolio	Banking book
s010 r030 c170	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Life insurance policies pledged to the lending institutions LGD adjustment effect
	Prudential portfolio	Banking book
s010 r030 c180	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Financial collateral LGD adjustment effect
	Prudential portfolio	Banking book
s010 r030 c190	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Real estate excluding immovable property for which alternative treatment is used
	Prudential portfolio	Banking book
s010 r030 c200	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures

s010 r030 c200	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Other physical collateral eligible for CRM under IRB approach
	Prudential portfolio	Banking book
s010 r030 c210	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Receivables eligible for CRM under IRB approach
	Prudential portfolio	Banking book
s010 r030 c220	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	CRM techniques double default treatment
	Prudential portfolio	Banking book
s010 r030 c230	Metric	Exposure weighted average LGD [pi]
	Base	Memorandum items
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s010 r030 c250	Metric	Maturity value (days) [ii]
	Base	Memorandum items
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s010 r030 c260	Metric	Risk weighted exposure amount [mi]
	Base	Exposures

s010 r030 c260	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s010 r030 c280	Metric	Expected loss amount [mi]
	Base	Memorandum items
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s010 r030 c290	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s010 r030 c300	Metric	Number of obligors [ii]
	Base	Memorandum items
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s010 r040 c010	Metric	PD assigned to the obligor grade or pool [pi]
	Base	Memorandum items
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s010 r040 c020	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending

s010 r040 c020	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s010 r040 c040	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
	Prudential portfolio	Banking book
s010 r040 c050	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Credit derivatives - Substitution effect
	Prudential portfolio	Banking book
s010 r040 c060	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions substitution effect
	Prudential portfolio	Banking book
s010 r040 c070	Metric	CRM substitution effects Outflows including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	CRM techniques substitution effect
	Prudential portfolio	Banking book
s010 r040 c080	Metric	CRM substitution effects Inflows, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Foundation IRB Approach

s010 r040 c080	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s010 r040 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s010 r040 c110	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s010 r040 c150	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Guarantees other than credit derivatives - LGD adjustment effect
	Prudential portfolio	Banking book
s010 r040 c160	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Credit derivatives - LGD adjustment effect
	Prudential portfolio	Banking book
s010 r040 c170	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending

s010 r040 c170	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Life insurance policies pledged to the lending institutions LGD adjustment effect
	Prudential portfolio	Banking book
s010 r040 c180	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Financial collateral LGD adjustment effect
	Prudential portfolio	Banking book
s010 r040 c190	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Real estate excluding immovable property for which alternative treatment is used
	Prudential portfolio	Banking book
s010 r040 c200	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Other physical collateral eligible for CRM under IRB approach
	Prudential portfolio	Banking book
s010 r040 c210	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Receivables eligible for CRM under IRB approach
	Prudential portfolio	Banking book
s010 r040 c220	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting

s010 r040 c220	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	CRM techniques double default treatment
	Prudential portfolio	Banking book
s010 r040 c230	Metric	Exposure weighted average LGD [pi]
	Base	Memorandum items
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s010 r040 c250	Metric	Maturity value (days) [ii]
	Base	Memorandum items
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s010 r040 c260	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s010 r040 c280	Metric	Expected loss amount [mi]
	Base	Memorandum items
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s010 r040 c290	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending

s010 r040 c290		
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book

s010 r040 c300		
	Metric	Number of obligors [ii]
	Base	Memorandum items
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book

s010 r050 c010		
	Metric	PD assigned to the obligor grade or pool [pi]
	Base	Memorandum items
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book

s010 r050 c020		
	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book

s010 r050 c040		
	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
	Prudential portfolio	Banking book

s010 r050 c050		
	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk

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s010 r050 c050	CRM Effects/Collateral	Credit derivatives - Substitution effect
	Prudential portfolio	Banking book
s010 r050 c060	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions substitution effect
	Prudential portfolio	Banking book
s010 r050 c070	Metric	CRM substitution effects Outflows including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	CRM techniques substitution effect
	Prudential portfolio	Banking book
s010 r050 c080	Metric	CRM substitution effects Inflows, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s010 r050 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s010 r050 c110	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk

s010 r050 c110	Prudential portfolio	Banking book

s010 r050 c150	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Guarantees other than credit derivatives - LGD adjustment effect
	Prudential portfolio	Banking book

s010 r050 c160	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Credit derivatives - LGD adjustment effect
	Prudential portfolio	Banking book

s010 r050 c170	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Life insurance policies pledged to the lending institutions LGD adjustment effect
	Prudential portfolio	Banking book

s010 r050 c180	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Financial collateral LGD adjustment effect
	Prudential portfolio	Banking book

s010 r050 c190	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME

s010 r050 c190	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Real estate excluding immovable property for which alternative treatment is used
	Prudential portfolio	Banking book
s010 r050 c200	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Other physical collateral eligible for CRM under IRB approach
	Prudential portfolio	Banking book
s010 r050 c210	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Receivables eligible for CRM under IRB approach
	Prudential portfolio	Banking book
s010 r050 c220	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	CRM techniques double default treatment
	Prudential portfolio	Banking book
s010 r050 c230	Metric	Exposure weighted average LGD [pi]
	Base	Memorandum items
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s010 r050 c250	Metric	Maturity value (days) [ii]
	Base	Memorandum items
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending

s010 r050 c250	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book

s010 r050 c260	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book

s010 r050 c280	Metric	Expected loss amount [mi]
	Base	Memorandum items
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book

s010 r050 c290	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book

s010 r050 c300	Metric	Number of obligors [ii]
	Base	Memorandum items
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book

s010 r060 c010	Metric	PD assigned to the obligor grade or pool [pi]
	Base	Memorandum items
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book

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s010 r060 c020	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s010 r060 c040	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
	Prudential portfolio	Banking book
s010 r060 c050	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Credit derivatives - Substitution effect
	Prudential portfolio	Banking book
s010 r060 c060	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions substitution effect
	Prudential portfolio	Banking book
s010 r060 c070	Metric	CRM substitution effects Outflows including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	CRM techniques substitution effect
	Prudential portfolio	Banking book

s010 r060 c080	Metric	CRM substitution effects Inflows, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s010 r060 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s010 r060 c110	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s010 r060 c150	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Guarantees other than credit derivatives - LGD adjustment effect
	Prudential portfolio	Banking book
s010 r060 c160	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Credit derivatives - LGD adjustment effect
	Prudential portfolio	Banking book
s010 r060 c170	Metric	Amount used for LGD adjustment [mi]

s010 r060 c170	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Life insurance policies pledged to the lending institutions LGD adjustment effect
	Prudential portfolio	Banking book
s010 r060 c180	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Financial collateral LGD adjustment effect
	Prudential portfolio	Banking book
s010 r060 c190	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Real estate excluding immovable property for which alternative treatment is used
	Prudential portfolio	Banking book
s010 r060 c200	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Other physical collateral eligible for CRM under IRB approach
	Prudential portfolio	Banking book
s010 r060 c210	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Receivables eligible for CRM under IRB approach
	Prudential portfolio	Banking book

s010 r060 c220	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	CRM techniques double default treatment
	Prudential portfolio	Banking book
s010 r060 c230	Metric	Exposure weighted average LGD [pi]
	Base	Memorandum items
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s010 r060 c250	Metric	Maturity value (days) [ii]
	Base	Memorandum items
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s010 r060 c260	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s010 r060 c280	Metric	Expected loss amount [mi]
	Base	Memorandum items
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s010 r060 c290	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items

s010 r060 c290	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s010 r060 c300	Metric	Number of obligors [ii]
	Base	Memorandum items
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s010 r070 c010	Metric	PD assigned to the obligor grade or pool [pi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s010 r070 c020	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s010 r070 c030	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Counterparty	Large regulated financial entities and unregulated financial entities
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s010 r070 c040	Metric	CRM substitution effects - Value of Guarantees [mi]

s010 r070 c040	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s010 r070 c050	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Credit derivatives - Substitution effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s010 r070 c060	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions substitution effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s010 r070 c070	Metric	CRM substitution effects Outflows including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques substitution effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s010 r070 c080	Metric	CRM substitution effects Inflows, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending

s010 r070 c080	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s010 r070 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s010 r070 c110	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s010 r070 c140	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Counterparty	Large regulated financial entities and unregulated financial entities
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s010 r070 c150	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Guarantees other than credit derivatives - LGD adjustment effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s010 r070 c160	Metric	Amount used for LGD adjustment [mi]

s010 r070 c160	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Credit derivatives - LGD adjustment effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s010 r070 c170	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Life insurance policies pledged to the lending institutions LGD adjustment effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s010 r070 c180	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Financial collateral LGD adjustment effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s010 r070 c190	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Real estate excluding immovable property for which alternative treatment is used
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s010 r070 c200	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending

s010 r070 c200	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Other physical collateral eligible for CRM under IRB approach
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s010 r070 c210	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Receivables eligible for CRM under IRB approach
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s010 r070 c220	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques double default treatment
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s010 r070 c230	Metric	Exposure weighted average LGD [pi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s010 r070 c240	Metric	Exposure weighted average LGD [pi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Counterparty	Large regulated financial entities and unregulated financial entities
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book

s010 r070 c250	Metric	Maturity value (days) [ii]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book

s010 r070 c260	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book

s010 r070 c270	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Counterparty	Large regulated financial entities and unregulated financial entities
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book

s010 r070 c280	Metric	Expected loss amount [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book

s010 r070 c290	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME

s010 r070 c290	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s010 r070 c300	Metric	Number of obligors [ii]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s010 r090 c020	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
s010 r090 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
s010 r090 c110	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
s010 r090 c260	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach

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s010 r090 c260	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
s010 r090 c280	Metric	Expected loss amount [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
s010 r090 c290	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
s010 r100 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	0%
s010 r100 c110	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	0%

COREP

s010 r100 c260

Metric	Risk weighted exposure amount [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Foundation IRB Approach
Exposure class	Exposures to corportates -specialised lending
Counterparty sector	Counterparties other than SME
Type of risk	Credit risk, counterparty credit risk and free deliveries
Methods to determine risk weights	Specialized lending slotting criteria
Prudential portfolio	Banking book
Risk weights	0%

s010 r100 c280

Metric	Expected loss amount [mi]
Base	Memorandum items
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Foundation IRB Approach
Exposure class	Exposures to corportates -specialised lending
Counterparty sector	Counterparties other than SME
Type of risk	Credit risk, counterparty credit risk and free deliveries
Methods to determine risk weights	Specialized lending slotting criteria
Prudential portfolio	Banking book
Risk weights	0%

s010 r100 c290

Metric	Risk adjustments and provisions [mi]
Base	Memorandum items
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Foundation IRB Approach
Exposure class	Exposures to corportates -specialised lending
Counterparty sector	Counterparties other than SME
Type of risk	Credit risk, counterparty credit risk and free deliveries
Methods to determine risk weights	Specialized lending slotting criteria
Prudential portfolio	Banking book
Risk weights	0%

s010 r110 c090

Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Foundation IRB Approach
Exposure class	Exposures to corportates -specialised lending
Counterparty sector	Counterparties other than SME
Type of risk	Credit risk, counterparty credit risk and free deliveries
Methods to determine risk weights	Specialized lending slotting criteria
Prudential portfolio	Banking book
Risk weights	50%

s010 r110 c110

Metric	Exposure value [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Foundation IRB Approach

s010 r110 c110	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	50%
s010 r110 c260	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	50%
s010 r110 c280	Metric	Expected loss amount [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	50%
s010 r110 c290	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	50%
s010 r120 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria

s010 r120 c090	Prudential portfolio	Banking book
	Risk weights	70%

s010 r120 c110	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	70%

s010 r120 c260	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	70%

s010 r120 c280	Metric	Expected loss amount [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	70%

s010 r120 c290	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	70%

s010 r130 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]

s010 r130 c090	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Residual maturity	>= 2,5 years
	Risk weights	70%
s010 r130 c110	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Residual maturity	>= 2,5 years
	Risk weights	70%
s010 r130 c260	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Residual maturity	>= 2,5 years
	Risk weights	70%
s010 r130 c280	Metric	Expected loss amount [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Residual maturity	>= 2,5 years
	Risk weights	70%
s010 r130 c290	Metric	Risk adjustments and provisions [mi]

s010 r130 c290	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Residual maturity	>= 2,5 years
	Risk weights	70%
s010 r140 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	90%
s010 r140 c110	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	90%
s010 r140 c260	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	90%
s010 r140 c280	Metric	Expected loss amount [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach

s010 r140 c280	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	90%
s010 r140 c290	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	90%
s010 r150 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	115%
s010 r150 c110	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	115%
s010 r150 c260	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria

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s010 r150 c260	Prudential portfolio	Banking book
	Risk weights	115%
s010 r150 c280	Metric	Expected loss amount [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	115%
s010 r150 c290	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	115%
s010 r160 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	250%
s010 r160 c110	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	250%
s010 r160 c260	Metric	Risk weighted exposure amount [mi]

s010 r160 c260	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	250%
s010 r160 c280	Metric	Expected loss amount [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	250%
s010 r160 c290	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	250%
s010 r170 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Alternative treatment for exposures secured by real estate
	Prudential portfolio	Banking book
s010 r170 c110	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME

s010 r170 c110	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Alternative treatment for exposures secured by real estate
	Prudential portfolio	Banking book

s010 r170 c260	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Alternative treatment for exposures secured by real estate
	Prudential portfolio	Banking book

s010 r170 c290	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Alternative treatment for exposures secured by real estate
	Prudential portfolio	Banking book

s010 r180 c030	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Counterparty	Large regulated financial entities and unregulated financial entities
	Methods to determine risk weights	Risk weighted exposure amounts calculated using RW, other
	Prudential portfolio	Banking book

s010 r180 c040	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using RW, other
	Prudential portfolio	Banking book

| s010 r180 c050 | Metric | CRM substitution effects - Value of Credit derivatives [mi] |
| | Base | Exposures |

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s010 r180 c050

Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Foundation IRB Approach
Exposure class	Exposures to corportates -specialised lending
Counterparty sector	Counterparties other than SME
Type of risk	Credit risk, counterparty credit risk and free deliveries
CRM Effects/Collateral	Credit derivatives - Substitution effect
Methods to determine risk weights	Risk weighted exposure amounts calculated using RW, other
Prudential portfolio	Banking book

s010 r180 c060

Metric	CRM substitution effects - Value of Other funded credit protection [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Foundation IRB Approach
Exposure class	Exposures to corportates -specialised lending
Counterparty sector	Counterparties other than SME
Type of risk	Credit risk, counterparty credit risk and free deliveries
CRM Effects/Collateral	Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions substitution effect
Methods to determine risk weights	Risk weighted exposure amounts calculated using RW, other
Prudential portfolio	Banking book

s010 r180 c070

Metric	CRM substitution effects Outflows including value adjustments and provisions [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Foundation IRB Approach
Exposure class	Exposures to corportates -specialised lending
Counterparty sector	Counterparties other than SME
Type of risk	Credit risk, counterparty credit risk and free deliveries
CRM Effects/Collateral	CRM techniques substitution effect
Methods to determine risk weights	Risk weighted exposure amounts calculated using RW, other
Prudential portfolio	Banking book

s010 r180 c080

Metric	CRM substitution effects Inflows, including value adjustments and provisions [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Foundation IRB Approach
Exposure class	Exposures to corportates -specialised lending
Counterparty sector	Counterparties other than SME
Type of risk	Credit risk, counterparty credit risk and free deliveries
Methods to determine risk weights	Risk weighted exposure amounts calculated using RW, other
Prudential portfolio	Banking book

s010 r180 c090

Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Foundation IRB Approach
Exposure class	Exposures to corportates -specialised lending
Counterparty sector	Counterparties other than SME
Type of risk	Credit risk, counterparty credit risk and free deliveries

| s010 r180 c090 | Methods to determine risk weights | Risk weighted exposure amounts calculated using RW, other |
| | Prudential portfolio | Banking book |

s010 r180 c110	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using RW, other
	Prudential portfolio	Banking book

s010 r180 c260	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using RW, other
	Prudential portfolio	Banking book

s010 r180 c290	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using RW, other
	Prudential portfolio	Banking book

s010 r190 c010	Metric	PD assigned to the obligor grade or pool [pi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Dilution risk
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book

s010 r190 c030	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending

s010 r190 c030	Counterparty sector	Counterparties other than SME
	Type of risk	Dilution risk
	Counterparty	Large regulated financial entities and unregulated financial entities
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s010 r190 c040	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Dilution risk
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s010 r190 c050	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Dilution risk
	CRM Effects/Collateral	Credit derivatives - Substitution effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s010 r190 c060	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Dilution risk
	CRM Effects/Collateral	Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions substitution effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s010 r190 c070	Metric	CRM substitution effects Outflows including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Dilution risk
	CRM Effects/Collateral	CRM techniques substitution effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M

s010 r190 c070	Prudential portfolio	Banking book
s010 r190 c080	Metric	CRM substitution effects Inflows, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Dilution risk
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s010 r190 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Dilution risk
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s010 r190 c110	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Dilution risk
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s010 r190 c150	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Dilution risk
	CRM Effects/Collateral	Guarantees other than credit derivatives - LGD adjustment effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s010 r190 c160	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending

s010 r190 c160	Counterparty sector	Counterparties other than SME
	Type of risk	Dilution risk
	CRM Effects/Collateral	Credit derivatives - LGD adjustment effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book

s010 r190 c170	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Dilution risk
	CRM Effects/Collateral	Life insurance policies pledged to the lending institutions LGD adjustment effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book

s010 r190 c180	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Dilution risk
	CRM Effects/Collateral	Financial collateral LGD adjustment effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book

s010 r190 c190	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Dilution risk
	CRM Effects/Collateral	Real estate excluding immovable property for which alternative treatment is used
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book

s010 r190 c200	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Dilution risk
	CRM Effects/Collateral	Other physical collateral eligible for CRM under IRB approach
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M

s010 r190 c200	Prudential portfolio		Banking book
s010 r190 c210	Metric		Amount used for LGD adjustment [mi]
	Base		Exposures
	Main category		Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach		Foundation IRB Approach
	Exposure class		Exposures to corportates -specialised lending
	Counterparty sector		Counterparties other than SME
	Type of risk		Dilution risk
	CRM Effects/Collateral		Receivables eligible for CRM under IRB approach
	Methods to determine risk weights		Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio		Banking book
s010 r190 c220	Metric		Amount used for LGD adjustment [mi]
	Base		Exposures
	Main category		Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach		Foundation IRB Approach
	Exposure class		Exposures to corportates -specialised lending
	Counterparty sector		Counterparties other than SME
	Type of risk		Dilution risk
	CRM Effects/Collateral		CRM techniques double default treatment
	Methods to determine risk weights		Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio		Banking book
s010 r190 c230	Metric		Exposure weighted average LGD [pi]
	Base		Memorandum items
	Main category		Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach		Foundation IRB Approach
	Exposure class		Exposures to corportates -specialised lending
	Counterparty sector		Counterparties other than SME
	Type of risk		Dilution risk
	Methods to determine risk weights		Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio		Banking book
s010 r190 c250	Metric		Maturity value (days) [ii]
	Base		Memorandum items
	Main category		Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach		Foundation IRB Approach
	Exposure class		Exposures to corportates -specialised lending
	Counterparty sector		Counterparties other than SME
	Type of risk		Dilution risk
	Methods to determine risk weights		Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio		Banking book
s010 r190 c260	Metric		Risk weighted exposure amount [mi]
	Base		Exposures
	Main category		Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach		Foundation IRB Approach

s010 r190 c260	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Dilution risk
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s010 r190 c280	Metric	Expected loss amount [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Dilution risk
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s010 r190 c290	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Dilution risk
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s010 r190 c300	Metric	Number of obligors [ii]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Dilution risk
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s011 r010 c010	Metric	PD assigned to the obligor grade or pool [pi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s011 r010 c020	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment

s011 r010 c020	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s011 r010 c030	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Counterparty	Large regulated financial entities and unregulated financial entities
	Prudential portfolio	Banking book
s011 r010 c040	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
	Prudential portfolio	Banking book
s011 r010 c050	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Credit derivatives - Substitution effect
	Prudential portfolio	Banking book
s011 r010 c060	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions substitution effect
	Prudential portfolio	Banking book
s011 r010 c070	Metric	CRM substitution effects Outflows including value adjustments and provisions [mi]
	Base	Exposures

s011 r010 c070	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	CRM techniques substitution effect
	Prudential portfolio	Banking book
s011 r010 c080	Metric	CRM substitution effects Inflows, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s011 r010 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s011 r010 c110	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s011 r010 c140	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Counterparty	Large regulated financial entities and unregulated financial entities
	Prudential portfolio	Banking book
s011 r010 c150	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment

s011 r010 c150	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Guarantees other than credit derivatives - LGD adjustment effect
	Prudential portfolio	Banking book
s011 r010 c160	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Credit derivatives - LGD adjustment effect
	Prudential portfolio	Banking book
s011 r010 c170	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Life insurance policies pledged to the lending institutions LGD adjustment effect
	Prudential portfolio	Banking book
s011 r010 c180	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Financial collateral LGD adjustment effect
	Prudential portfolio	Banking book
s011 r010 c190	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Real estate excluding immovable property for which alternative treatment is used
	Prudential portfolio	Banking book
s011 r010 c200	Metric	Amount used for LGD adjustment [mi]

s011 r010 c200

Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Advanced IRB Approach
Exposure class	Exposure to corporates other than specialised lending
Counterparty sector	Counterparties other than SME
Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
CRM Effects/Collateral	Other physical collateral eligible for CRM under IRB approach
Prudential portfolio	Banking book

s011 r010 c210

Metric	Amount used for LGD adjustment [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Advanced IRB Approach
Exposure class	Exposure to corporates other than specialised lending
Counterparty sector	Counterparties other than SME
Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
CRM Effects/Collateral	Receivables eligible for CRM under IRB approach
Prudential portfolio	Banking book

s011 r010 c220

Metric	Amount used for LGD adjustment [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Advanced IRB Approach
Exposure class	Exposure to corporates other than specialised lending
Counterparty sector	Counterparties other than SME
Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
CRM Effects/Collateral	CRM techniques double default treatment
Prudential portfolio	Banking book

s011 r010 c230

Metric	Exposure weighted average LGD [pi]
Base	Memorandum items
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Advanced IRB Approach
Exposure class	Exposure to corporates other than specialised lending
Counterparty sector	Counterparties other than SME
Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
Prudential portfolio	Banking book

s011 r010 c240

Metric	Exposure weighted average LGD [pi]
Base	Memorandum items
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Advanced IRB Approach
Exposure class	Exposure to corporates other than specialised lending
Counterparty sector	Counterparties other than SME
Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
Counterparty	Large regulated financial entities and unregulated financial entities
Prudential portfolio	Banking book

s011 r010 c250	Metric	Maturity value (days) [ii]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s011 r010 c260	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s011 r010 c270	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Counterparty	Large regulated financial entities and unregulated financial entities
	Prudential portfolio	Banking book
s011 r010 c280	Metric	Expected loss amount [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s011 r010 c290	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s011 r010 c300	Metric	Number of obligors [ii]
	Base	Memorandum items

s011 r010 c300	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s011 r020 c010	Metric	PD assigned to the obligor grade or pool [pi]
	Base	Memorandum items
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s011 r020 c020	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s011 r020 c040	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
	Prudential portfolio	Banking book
s011 r020 c050	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Credit derivatives - Substitution effect
	Prudential portfolio	Banking book
s011 r020 c060	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment

s011 r020 c060	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions substitution effect
	Prudential portfolio	Banking book
s011 r020 c070	Metric	CRM substitution effects Outflows including value adjustments and provisions [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	CRM techniques substitution effect
	Prudential portfolio	Banking book
s011 r020 c080	Metric	CRM substitution effects Inflows, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s011 r020 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s011 r020 c110	Metric	Exposure value [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s011 r020 c150	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach

s011 r020 c150	Exposure class		Exposure to corporates other than specialised lending
	Counterparty sector		Counterparties other than SME
	Type of risk		Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral		Guarantees other than credit derivatives - LGD adjustment effect
	Prudential portfolio		Banking book
s011 r020 c160	Metric		Amount used for LGD adjustment [mi]
	Base		Exposures
	Main category		On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach		Advanced IRB Approach
	Exposure class		Exposure to corporates other than specialised lending
	Counterparty sector		Counterparties other than SME
	Type of risk		Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral		Credit derivatives - LGD adjustment effect
	Prudential portfolio		Banking book
s011 r020 c170	Metric		Amount used for LGD adjustment [mi]
	Base		Exposures
	Main category		On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach		Advanced IRB Approach
	Exposure class		Exposure to corporates other than specialised lending
	Counterparty sector		Counterparties other than SME
	Type of risk		Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral		Life insurance policies pledged to the lending institutions LGD adjustment effect
	Prudential portfolio		Banking book
s011 r020 c180	Metric		Amount used for LGD adjustment [mi]
	Base		Exposures
	Main category		On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach		Advanced IRB Approach
	Exposure class		Exposure to corporates other than specialised lending
	Counterparty sector		Counterparties other than SME
	Type of risk		Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral		Financial collateral LGD adjustment effect
	Prudential portfolio		Banking book
s011 r020 c190	Metric		Amount used for LGD adjustment [mi]
	Base		Exposures
	Main category		On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach		Advanced IRB Approach
	Exposure class		Exposure to corporates other than specialised lending
	Counterparty sector		Counterparties other than SME
	Type of risk		Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral		Real estate excluding immovable property for which alternative treatment is used
	Prudential portfolio		Banking book
s011 r020 c200	Metric		Amount used for LGD adjustment [mi]
	Base		Exposures

		COREP	
s011 r020 c200	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment	
	Approach	Advanced IRB Approach	
	Exposure class	Exposure to corporates other than specialised lending	
	Counterparty sector	Counterparties other than SME	
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries	
	CRM Effects/Collateral	Other physical collateral eligible for CRM under IRB approach	
	Prudential portfolio	Banking book	
s011 r020 c210	Metric	Amount used for LGD adjustment [mi]	
	Base	Exposures	
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment	
	Approach	Advanced IRB Approach	
	Exposure class	Exposure to corporates other than specialised lending	
	Counterparty sector	Counterparties other than SME	
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries	
	CRM Effects/Collateral	Receivables eligible for CRM under IRB approach	
	Prudential portfolio	Banking book	
s011 r020 c220	Metric	Amount used for LGD adjustment [mi]	
	Base	Exposures	
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment	
	Approach	Advanced IRB Approach	
	Exposure class	Exposure to corporates other than specialised lending	
	Counterparty sector	Counterparties other than SME	
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries	
	CRM Effects/Collateral	CRM techniques double default treatment	
	Prudential portfolio	Banking book	
s011 r020 c230	Metric	Exposure weighted average LGD [pi]	
	Base	Memorandum items	
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment	
	Approach	Advanced IRB Approach	
	Exposure class	Exposure to corporates other than specialised lending	
	Counterparty sector	Counterparties other than SME	
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries	
	Prudential portfolio	Banking book	
s011 r020 c250	Metric	Maturity value (days) [ii]	
	Base	Memorandum items	
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment	
	Approach	Advanced IRB Approach	
	Exposure class	Exposure to corporates other than specialised lending	
	Counterparty sector	Counterparties other than SME	
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries	
	Prudential portfolio	Banking book	
s011 r020 c260	Metric	Risk weighted exposure amount [mi]	
	Base	Exposures	

COREP

s011 r020 c260	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s011 r020 c280	Metric	Expected loss amount [mi]
	Base	Memorandum items
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s011 r020 c290	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s011 r020 c300	Metric	Number of obligors [ii]
	Base	Memorandum items
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s011 r030 c010	Metric	PD assigned to the obligor grade or pool [pi]
	Base	Memorandum items
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s011 r030 c020	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending

s011 r030 c020	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s011 r030 c040	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
	Prudential portfolio	Banking book
s011 r030 c050	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Credit derivatives - Substitution effect
	Prudential portfolio	Banking book
s011 r030 c060	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions substitution effect
	Prudential portfolio	Banking book
s011 r030 c070	Metric	CRM substitution effects Outflows including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	CRM techniques substitution effect
	Prudential portfolio	Banking book
s011 r030 c080	Metric	CRM substitution effects Inflows, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach

s011 r030 c080	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s011 r030 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s011 r030 c110	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s011 r030 c150	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Guarantees other than credit derivatives - LGD adjustment effect
	Prudential portfolio	Banking book
s011 r030 c160	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Credit derivatives - LGD adjustment effect
	Prudential portfolio	Banking book
s011 r030 c170	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending

s011 r030 c170	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Life insurance policies pledged to the lending institutions LGD adjustment effect
	Prudential portfolio	Banking book
s011 r030 c180	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Financial collateral LGD adjustment effect
	Prudential portfolio	Banking book
s011 r030 c190	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Real estate excluding immovable property for which alternative treatment is used
	Prudential portfolio	Banking book
s011 r030 c200	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Other physical collateral eligible for CRM under IRB approach
	Prudential portfolio	Banking book
s011 r030 c210	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Receivables eligible for CRM under IRB approach
	Prudential portfolio	Banking book
s011 r030 c220	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment

s011 r030 c220	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	CRM techniques double default treatment
	Prudential portfolio	Banking book
s011 r030 c230	Metric	Exposure weighted average LGD [pi]
	Base	Memorandum items
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s011 r030 c250	Metric	Maturity value (days) [ii]
	Base	Memorandum items
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s011 r030 c260	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s011 r030 c280	Metric	Expected loss amount [mi]
	Base	Memorandum items
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s011 r030 c290	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending

s011 r030 c290	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book

s011 r030 c300	Metric	Number of obligors [ii]
	Base	Memorandum items
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book

s011 r040 c010	Metric	PD assigned to the obligor grade or pool [pi]
	Base	Memorandum items
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book

s011 r040 c020	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book

s011 r040 c040	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
	Prudential portfolio	Banking book

s011 r040 c050	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk

| s011 r040 c050 | CRM Effects/Collateral | Credit derivatives - Substitution effect |
| | Prudential portfolio | Banking book |

s011 r040 c060	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions substitution effect
	Prudential portfolio	Banking book

s011 r040 c070	Metric	CRM substitution effects Outflows including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	CRM techniques substitution effect
	Prudential portfolio	Banking book

s011 r040 c080	Metric	CRM substitution effects Inflows, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book

s011 r040 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book

s011 r040 c110	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk

s011 r040 c110	Prudential portfolio	Banking book

s011 r040 c150	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Guarantees other than credit derivatives - LGD adjustment effect
	Prudential portfolio	Banking book

s011 r040 c160	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Credit derivatives - LGD adjustment effect
	Prudential portfolio	Banking book

s011 r040 c170	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Life insurance policies pledged to the lending institutions LGD adjustment effect
	Prudential portfolio	Banking book

s011 r040 c180	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Financial collateral LGD adjustment effect
	Prudential portfolio	Banking book

s011 r040 c190	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME

s011 r040 c190	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Real estate excluding immovable property for which alternative treatment is used
	Prudential portfolio	Banking book
s011 r040 c200	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Other physical collateral eligible for CRM under IRB approach
	Prudential portfolio	Banking book
s011 r040 c210	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Receivables eligible for CRM under IRB approach
	Prudential portfolio	Banking book
s011 r040 c220	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	CRM techniques double default treatment
	Prudential portfolio	Banking book
s011 r040 c230	Metric	Exposure weighted average LGD [pi]
	Base	Memorandum items
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s011 r040 c250	Metric	Maturity value (days) [ii]
	Base	Memorandum items
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending

s011 r040 c250	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s011 r040 c260	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s011 r040 c280	Metric	Expected loss amount [mi]
	Base	Memorandum items
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s011 r040 c290	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s011 r040 c300	Metric	Number of obligors [ii]
	Base	Memorandum items
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s011 r050 c010	Metric	PD assigned to the obligor grade or pool [pi]
	Base	Memorandum items
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book

COREP

s011 r050 c020	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s011 r050 c040	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
	Prudential portfolio	Banking book
s011 r050 c050	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Credit derivatives - Substitution effect
	Prudential portfolio	Banking book
s011 r050 c060	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions substitution effect
	Prudential portfolio	Banking book
s011 r050 c070	Metric	CRM substitution effects Outflows including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	CRM techniques substitution effect
	Prudential portfolio	Banking book

s011 r050 c080	Metric	CRM substitution effects Inflows, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s011 r050 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s011 r050 c110	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s011 r050 c150	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Guarantees other than credit derivatives - LGD adjustment effect
	Prudential portfolio	Banking book
s011 r050 c160	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Credit derivatives - LGD adjustment effect
	Prudential portfolio	Banking book
s011 r050 c170	Metric	Amount used for LGD adjustment [mi]

s011 r050 c170

Base	Exposures
Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
Approach	Advanced IRB Approach
Exposure class	Exposure to corporates other than specialised lending
Counterparty sector	Counterparties other than SME
Type of risk	Counterparty credit risk
CRM Effects/Collateral	Life insurance policies pledged to the lending institutions LGD adjustment effect
Prudential portfolio	Banking book

s011 r050 c180

Metric	Amount used for LGD adjustment [mi]
Base	Exposures
Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
Approach	Advanced IRB Approach
Exposure class	Exposure to corporates other than specialised lending
Counterparty sector	Counterparties other than SME
Type of risk	Counterparty credit risk
CRM Effects/Collateral	Financial collateral LGD adjustment effect
Prudential portfolio	Banking book

s011 r050 c190

Metric	Amount used for LGD adjustment [mi]
Base	Exposures
Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
Approach	Advanced IRB Approach
Exposure class	Exposure to corporates other than specialised lending
Counterparty sector	Counterparties other than SME
Type of risk	Counterparty credit risk
CRM Effects/Collateral	Real estate excluding immovable property for which alternative treatment is used
Prudential portfolio	Banking book

s011 r050 c200

Metric	Amount used for LGD adjustment [mi]
Base	Exposures
Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
Approach	Advanced IRB Approach
Exposure class	Exposure to corporates other than specialised lending
Counterparty sector	Counterparties other than SME
Type of risk	Counterparty credit risk
CRM Effects/Collateral	Other physical collateral eligible for CRM under IRB approach
Prudential portfolio	Banking book

s011 r050 c210

Metric	Amount used for LGD adjustment [mi]
Base	Exposures
Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
Approach	Advanced IRB Approach
Exposure class	Exposure to corporates other than specialised lending
Counterparty sector	Counterparties other than SME
Type of risk	Counterparty credit risk
CRM Effects/Collateral	Receivables eligible for CRM under IRB approach
Prudential portfolio	Banking book

s011 r050 c220	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	CRM techniques double default treatment
	Prudential portfolio	Banking book
s011 r050 c230	Metric	Exposure weighted average LGD [pi]
	Base	Memorandum items
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s011 r050 c250	Metric	Maturity value (days) [ii]
	Base	Memorandum items
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s011 r050 c260	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s011 r050 c280	Metric	Expected loss amount [mi]
	Base	Memorandum items
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s011 r050 c290	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items

COREP

s011 r050 c290	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s011 r050 c300	Metric	Number of obligors [ii]
	Base	Memorandum items
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s011 r060 c010	Metric	PD assigned to the obligor grade or pool [pi]
	Base	Memorandum items
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s011 r060 c020	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s011 r060 c040	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
	Prudential portfolio	Banking book
s011 r060 c050	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Advanced IRB Approach

COREP

s011 r060 c050	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Credit derivatives - Substitution effect
	Prudential portfolio	Banking book
s011 r060 c060	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions substitution effect
	Prudential portfolio	Banking book
s011 r060 c070	Metric	CRM substitution effects Outflows including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	CRM techniques substitution effect
	Prudential portfolio	Banking book
s011 r060 c080	Metric	CRM substitution effects Inflows, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s011 r060 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s011 r060 c110	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Advanced IRB Approach

s011 r060 c110	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s011 r060 c150	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Guarantees other than credit derivatives - LGD adjustment effect
	Prudential portfolio	Banking book
s011 r060 c160	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Credit derivatives - LGD adjustment effect
	Prudential portfolio	Banking book
s011 r060 c170	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Life insurance policies pledged to the lending institutions LGD adjustment effect
	Prudential portfolio	Banking book
s011 r060 c180	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Financial collateral LGD adjustment effect
	Prudential portfolio	Banking book
s011 r060 c190	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting

s011 r060 c190	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Real estate excluding immovable property for which alternative treatment is used
	Prudential portfolio	Banking book
s011 r060 c200	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Other physical collateral eligible for CRM under IRB approach
	Prudential portfolio	Banking book
s011 r060 c210	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Receivables eligible for CRM under IRB approach
	Prudential portfolio	Banking book
s011 r060 c220	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	CRM techniques double default treatment
	Prudential portfolio	Banking book
s011 r060 c230	Metric	Exposure weighted average LGD [pi]
	Base	Memorandum items
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s011 r060 c250	Metric	Maturity value (days) [ii]
	Base	Memorandum items

s011 r060 c250	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s011 r060 c260	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s011 r060 c280	Metric	Expected loss amount [mi]
	Base	Memorandum items
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s011 r060 c290	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s011 r060 c300	Metric	Number of obligors [ii]
	Base	Memorandum items
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s011 r070 c010	Metric	PD assigned to the obligor grade or pool [pi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending

s011 r070 c010	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s011 r070 c020	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s011 r070 c030	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Counterparty	Large regulated financial entities and unregulated financial entities
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s011 r070 c040	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s011 r070 c050	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Credit derivatives - Substitution effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book

COREP

s011 r070 c060	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions substitution effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s011 r070 c070	Metric	CRM substitution effects Outflows including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques substitution effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s011 r070 c080	Metric	CRM substitution effects Inflows, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s011 r070 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s011 r070 c110	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME

s011 r070 c110	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book

s011 r070 c140	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Counterparty	Large regulated financial entities and unregulated financial entities
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book

s011 r070 c150	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Guarantees other than credit derivatives - LGD adjustment effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book

s011 r070 c160	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Credit derivatives - LGD adjustment effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book

s011 r070 c170	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Life insurance policies pledged to the lending institutions LGD adjustment effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book

s011 r070 c180	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Financial collateral LGD adjustment effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s011 r070 c190	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Real estate excluding immovable property for which alternative treatment is used
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s011 r070 c200	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Other physical collateral eligible for CRM under IRB approach
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s011 r070 c210	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Receivables eligible for CRM under IRB approach
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s011 r070 c220	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach

s011 r070 c220	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques double default treatment
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s011 r070 c230	Metric	Exposure weighted average LGD [pi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s011 r070 c240	Metric	Exposure weighted average LGD [pi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Counterparty	Large regulated financial entities and unregulated financial entities
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s011 r070 c250	Metric	Maturity value (days) [ii]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s011 r070 c260	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book

s011 r070 c270	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Counterparty	Large regulated financial entities and unregulated financial entities
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s011 r070 c280	Metric	Expected loss amount [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s011 r070 c290	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s011 r070 c300	Metric	Number of obligors [ii]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s011 r090 c020	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries

s011 r090 c020	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
s011 r090 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
s011 r090 c110	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
s011 r090 c260	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
s011 r090 c280	Metric	Expected loss amount [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
s011 r090 c290	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending

s011 r090 c290

Counterparty sector	Counterparties other than SME
Type of risk	Credit risk, counterparty credit risk and free deliveries
Methods to determine risk weights	Specialized lending slotting criteria
Prudential portfolio	Banking book

s011 r100 c090

Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Advanced IRB Approach
Exposure class	Exposure to corporates other than specialised lending
Counterparty sector	Counterparties other than SME
Type of risk	Credit risk, counterparty credit risk and free deliveries
Methods to determine risk weights	Specialized lending slotting criteria
Prudential portfolio	Banking book
Risk weights	0%

s011 r100 c110

Metric	Exposure value [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Advanced IRB Approach
Exposure class	Exposure to corporates other than specialised lending
Counterparty sector	Counterparties other than SME
Type of risk	Credit risk, counterparty credit risk and free deliveries
Methods to determine risk weights	Specialized lending slotting criteria
Prudential portfolio	Banking book
Risk weights	0%

s011 r100 c260

Metric	Risk weighted exposure amount [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Advanced IRB Approach
Exposure class	Exposure to corporates other than specialised lending
Counterparty sector	Counterparties other than SME
Type of risk	Credit risk, counterparty credit risk and free deliveries
Methods to determine risk weights	Specialized lending slotting criteria
Prudential portfolio	Banking book
Risk weights	0%

s011 r100 c280

Metric	Expected loss amount [mi]
Base	Memorandum items
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Advanced IRB Approach
Exposure class	Exposure to corporates other than specialised lending
Counterparty sector	Counterparties other than SME
Type of risk	Credit risk, counterparty credit risk and free deliveries
Methods to determine risk weights	Specialized lending slotting criteria
Prudential portfolio	Banking book
Risk weights	0%

s011 r100 c290	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	0%
s011 r110 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	50%
s011 r110 c110	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	50%
s011 r110 c260	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	50%
s011 r110 c280	Metric	Expected loss amount [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment

s011 r110 c280	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	50%
s011 r110 c290	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	50%
s011 r120 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	70%
s011 r120 c110	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	70%
s011 r120 c260	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries

s011 r120 c260	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	70%
s011 r120 c280	Metric	Expected loss amount [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	70%
s011 r120 c290	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	70%
s011 r130 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Residual maturity	>= 2,5 years
	Risk weights	70%
s011 r130 c110	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Residual maturity	>= 2,5 years

s011 r130 c110	Risk weights	70%

s011 r130 c260	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Residual maturity	>= 2,5 years
	Risk weights	70%

s011 r130 c280	Metric	Expected loss amount [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Residual maturity	>= 2,5 years
	Risk weights	70%

s011 r130 c290	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Residual maturity	>= 2,5 years
	Risk weights	70%

s011 r140 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	90%

s011 r140 c110	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	90%
s011 r140 c260	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	90%
s011 r140 c280	Metric	Expected loss amount [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	90%
s011 r140 c290	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	90%
s011 r150 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment

s011 r150 c090	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	115%
s011 r150 c110	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	115%
s011 r150 c260	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	115%
s011 r150 c280	Metric	Expected loss amount [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	115%
s011 r150 c290	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries

s011 r150 c290	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	115%

s011 r160 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	250%

s011 r160 c110	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	250%

s011 r160 c260	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	250%

s011 r160 c280	Metric	Expected loss amount [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	250%

s011 r160 c290	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	250%
s011 r170 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Alternative treatment for exposures secured by real estate
	Prudential portfolio	Banking book
s011 r170 c110	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Alternative treatment for exposures secured by real estate
	Prudential portfolio	Banking book
s011 r170 c260	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Alternative treatment for exposures secured by real estate
	Prudential portfolio	Banking book
s011 r170 c290	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries

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s011 r170 c290	Methods to determine risk weights	Alternative treatment for exposures secured by real estate
	Prudential portfolio	Banking book
s011 r180 c030	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Counterparty	Large regulated financial entities and unregulated financial entities
	Methods to determine risk weights	Risk weighted exposure amounts calculated using RW, other
	Prudential portfolio	Banking book
s011 r180 c040	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using RW, other
	Prudential portfolio	Banking book
s011 r180 c050	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Credit derivatives - Substitution effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using RW, other
	Prudential portfolio	Banking book
s011 r180 c060	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions substitution effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using RW, other
	Prudential portfolio	Banking book
s011 r180 c070	Metric	CRM substitution effects Outflows including value adjustments and provisions [mi]

s011 r180 c070	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques substitution effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using RW, other
	Prudential portfolio	Banking book
s011 r180 c080	Metric	CRM substitution effects Inflows, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using RW, other
	Prudential portfolio	Banking book
s011 r180 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using RW, other
	Prudential portfolio	Banking book
s011 r180 c110	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using RW, other
	Prudential portfolio	Banking book
s011 r180 c260	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using RW, other

s011 r180 c260	Prudential portfolio	Banking book

s011 r180 c290	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using RW, other
	Prudential portfolio	Banking book

s011 r190 c010	Metric	PD assigned to the obligor grade or pool [pi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Dilution risk
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book

s011 r190 c030	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Dilution risk
	Counterparty	Large regulated financial entities and unregulated financial entities
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book

s011 r190 c040	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Dilution risk
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book

s011 r190 c050	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach

s011 r190 c050	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Dilution risk
	CRM Effects/Collateral	Credit derivatives - Substitution effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s011 r190 c060	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Dilution risk
	CRM Effects/Collateral	Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions substitution effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s011 r190 c070	Metric	CRM substitution effects Outflows including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Dilution risk
	CRM Effects/Collateral	CRM techniques substitution effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s011 r190 c080	Metric	CRM substitution effects Inflows, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Dilution risk
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s011 r190 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Dilution risk
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book

s011 r190 c110	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Dilution risk
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s011 r190 c150	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Dilution risk
	CRM Effects/Collateral	Guarantees other than credit derivatives - LGD adjustment effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s011 r190 c160	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Dilution risk
	CRM Effects/Collateral	Credit derivatives - LGD adjustment effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s011 r190 c170	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Dilution risk
	CRM Effects/Collateral	Life insurance policies pledged to the lending institutions LGD adjustment effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s011 r190 c180	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach

s011 r190 c180	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Dilution risk
	CRM Effects/Collateral	Financial collateral LGD adjustment effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s011 r190 c190	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Dilution risk
	CRM Effects/Collateral	Real estate excluding immovable property for which alternative treatment is used
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s011 r190 c200	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Dilution risk
	CRM Effects/Collateral	Other physical collateral eligible for CRM under IRB approach
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s011 r190 c210	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Dilution risk
	CRM Effects/Collateral	Receivables eligible for CRM under IRB approach
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s011 r190 c220	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Dilution risk
	CRM Effects/Collateral	CRM techniques double default treatment

s011 r190 c220	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M	
	Prudential portfolio	Banking book	
s011 r190 c230	Metric	Exposure weighted average LGD [pi]	
	Base	Memorandum items	
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment	
	Approach	Advanced IRB Approach	
	Exposure class	Exposure to corporates other than specialised lending	
	Counterparty sector	Counterparties other than SME	
	Type of risk	Dilution risk	
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M	
	Prudential portfolio	Banking book	
s011 r190 c250	Metric	Maturity value (days) [ii]	
	Base	Memorandum items	
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment	
	Approach	Advanced IRB Approach	
	Exposure class	Exposure to corporates other than specialised lending	
	Counterparty sector	Counterparties other than SME	
	Type of risk	Dilution risk	
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M	
	Prudential portfolio	Banking book	
s011 r190 c260	Metric	Risk weighted exposure amount [mi]	
	Base	Exposures	
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment	
	Approach	Advanced IRB Approach	
	Exposure class	Exposure to corporates other than specialised lending	
	Counterparty sector	Counterparties other than SME	
	Type of risk	Dilution risk	
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M	
	Prudential portfolio	Banking book	
s011 r190 c280	Metric	Expected loss amount [mi]	
	Base	Memorandum items	
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment	
	Approach	Advanced IRB Approach	
	Exposure class	Exposure to corporates other than specialised lending	
	Counterparty sector	Counterparties other than SME	
	Type of risk	Dilution risk	
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M	
	Prudential portfolio	Banking book	
s011 r190 c290	Metric	Risk adjustments and provisions [mi]	
	Base	Memorandum items	
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment	
	Approach	Advanced IRB Approach	
	Exposure class	Exposure to corporates other than specialised lending	

s011 r190 c290	Counterparty sector	Counterparties other than SME
	Type of risk	Dilution risk
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s011 r190 c300	Metric	Number of obligors [ii]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Dilution risk
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s012 r010 c010	Metric	PD assigned to the obligor grade or pool [pi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s012 r010 c020	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s012 r010 c030	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Counterparty	Large regulated financial entities and unregulated financial entities
	Prudential portfolio	Banking book
s012 r010 c040	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending

s012 r010 c040	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
	Prudential portfolio	Banking book
s012 r010 c050	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Credit derivatives - Substitution effect
	Prudential portfolio	Banking book
s012 r010 c060	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions substitution effect
	Prudential portfolio	Banking book
s012 r010 c070	Metric	CRM substitution effects Outflows including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	CRM techniques substitution effect
	Prudential portfolio	Banking book
s012 r010 c080	Metric	CRM substitution effects Inflows, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s012 r010 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach

s012 r010 c090	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s012 r010 c110	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s012 r010 c140	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Counterparty	Large regulated financial entities and unregulated financial entities
	Prudential portfolio	Banking book
s012 r010 c150	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Guarantees other than credit derivatives - LGD adjustment effect
	Prudential portfolio	Banking book
s012 r010 c160	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Credit derivatives - LGD adjustment effect
	Prudential portfolio	Banking book
s012 r010 c170	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach

s012 r010 c170	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Life insurance policies pledged to the lending institutions LGD adjustment effect
	Prudential portfolio	Banking book
s012 r010 c180	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Financial collateral LGD adjustment effect
	Prudential portfolio	Banking book
s012 r010 c190	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Real estate excluding immovable property for which alternative treatment is used
	Prudential portfolio	Banking book
s012 r010 c200	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Other physical collateral eligible for CRM under IRB approach
	Prudential portfolio	Banking book
s012 r010 c210	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Receivables eligible for CRM under IRB approach
	Prudential portfolio	Banking book
s012 r010 c220	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures

s012 r010 c220	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	CRM techniques double default treatment
	Prudential portfolio	Banking book
s012 r010 c230	Metric	Exposure weighted average LGD [pi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s012 r010 c240	Metric	Exposure weighted average LGD [pi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Counterparty	Large regulated financial entities and unregulated financial entities
	Prudential portfolio	Banking book
s012 r010 c250	Metric	Maturity value (days) [ii]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s012 r010 c260	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s012 r010 c270	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment

s012 r010 c270	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Counterparty	Large regulated financial entities and unregulated financial entities
	Prudential portfolio	Banking book
s012 r010 c280	Metric	Expected loss amount [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s012 r010 c290	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s012 r010 c300	Metric	Number of obligors [ii]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s012 r020 c010	Metric	PD assigned to the obligor grade or pool [pi]
	Base	Memorandum items
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s012 r020 c020	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending

s012 r020 c020	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book

s012 r020 c040	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
	Prudential portfolio	Banking book

s012 r020 c050	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Credit derivatives - Substitution effect
	Prudential portfolio	Banking book

s012 r020 c060	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions substitution effect
	Prudential portfolio	Banking book

s012 r020 c070	Metric	CRM substitution effects Outflows including value adjustments and provisions [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	CRM techniques substitution effect
	Prudential portfolio	Banking book

s012 r020 c080	Metric	CRM substitution effects Inflows, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach

s012 r020 c080	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s012 r020 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s012 r020 c110	Metric	Exposure value [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s012 r020 c150	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Guarantees other than credit derivatives - LGD adjustment effect
	Prudential portfolio	Banking book
s012 r020 c160	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Credit derivatives - LGD adjustment effect
	Prudential portfolio	Banking book
s012 r020 c170	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending

s012 r020 c170	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Life insurance policies pledged to the lending institutions LGD adjustment effect
	Prudential portfolio	Banking book
s012 r020 c180	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Financial collateral LGD adjustment effect
	Prudential portfolio	Banking book
s012 r020 c190	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Real estate excluding immovable property for which alternative treatment is used
	Prudential portfolio	Banking book
s012 r020 c200	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Other physical collateral eligible for CRM under IRB approach
	Prudential portfolio	Banking book
s012 r020 c210	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Receivables eligible for CRM under IRB approach
	Prudential portfolio	Banking book
s012 r020 c220	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment

s012 r020 c220	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	CRM techniques double default treatment
	Prudential portfolio	Banking book
s012 r020 c230	Metric	Exposure weighted average LGD [pi]
	Base	Memorandum items
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s012 r020 c250	Metric	Maturity value (days) [ii]
	Base	Memorandum items
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s012 r020 c260	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s012 r020 c280	Metric	Expected loss amount [mi]
	Base	Memorandum items
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s012 r020 c290	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending

s012 r020 c290	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book

s012 r020 c300	Metric	Number of obligors [ii]
	Base	Memorandum items
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book

s012 r030 c010	Metric	PD assigned to the obligor grade or pool [pi]
	Base	Memorandum items
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book

s012 r030 c020	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book

s012 r030 c040	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
	Prudential portfolio	Banking book

s012 r030 c050	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries

s012 r030 c050	CRM Effects/Collateral	Credit derivatives - Substitution effect
	Prudential portfolio	Banking book
s012 r030 c060	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions substitution effect
	Prudential portfolio	Banking book
s012 r030 c070	Metric	CRM substitution effects Outflows including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	CRM techniques substitution effect
	Prudential portfolio	Banking book
s012 r030 c080	Metric	CRM substitution effects Inflows, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s012 r030 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s012 r030 c110	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries

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s012 r030 c110	Prudential portfolio	Banking book

s012 r030 c150	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Guarantees other than credit derivatives - LGD adjustment effect
	Prudential portfolio	Banking book

s012 r030 c160	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Credit derivatives - LGD adjustment effect
	Prudential portfolio	Banking book

s012 r030 c170	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Life insurance policies pledged to the lending institutions LGD adjustment effect
	Prudential portfolio	Banking book

s012 r030 c180	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Financial collateral LGD adjustment effect
	Prudential portfolio	Banking book

s012 r030 c190	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME

s012 r030 c190	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Real estate excluding immovable property for which alternative treatment is used
	Prudential portfolio	Banking book
s012 r030 c200	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Other physical collateral eligible for CRM under IRB approach
	Prudential portfolio	Banking book
s012 r030 c210	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Receivables eligible for CRM under IRB approach
	Prudential portfolio	Banking book
s012 r030 c220	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	CRM techniques double default treatment
	Prudential portfolio	Banking book
s012 r030 c230	Metric	Exposure weighted average LGD [pi]
	Base	Memorandum items
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s012 r030 c250	Metric	Maturity value (days) [ii]
	Base	Memorandum items
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending

s012 r030 c250	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book

s012 r030 c260	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book

s012 r030 c280	Metric	Expected loss amount [mi]
	Base	Memorandum items
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book

s012 r030 c290	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book

s012 r030 c300	Metric	Number of obligors [ii]
	Base	Memorandum items
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book

s012 r040 c010	Metric	PD assigned to the obligor grade or pool [pi]
	Base	Memorandum items
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book

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s012 r040 c020		
	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book

s012 r040 c040		
	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
	Prudential portfolio	Banking book

s012 r040 c050		
	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Credit derivatives - Substitution effect
	Prudential portfolio	Banking book

s012 r040 c060		
	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions substitution effect
	Prudential portfolio	Banking book

s012 r040 c070		
	Metric	CRM substitution effects Outflows including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	CRM techniques substitution effect
	Prudential portfolio	Banking book

s012 r040 c080	Metric	CRM substitution effects Inflows, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s012 r040 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s012 r040 c110	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s012 r040 c150	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Guarantees other than credit derivatives - LGD adjustment effect
	Prudential portfolio	Banking book
s012 r040 c160	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Credit derivatives - LGD adjustment effect
	Prudential portfolio	Banking book
s012 r040 c170	Metric	Amount used for LGD adjustment [mi]

s012 r040 c170	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Life insurance policies pledged to the lending institutions LGD adjustment effect
	Prudential portfolio	Banking book
s012 r040 c180	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Financial collateral LGD adjustment effect
	Prudential portfolio	Banking book
s012 r040 c190	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Real estate excluding immovable property for which alternative treatment is used
	Prudential portfolio	Banking book
s012 r040 c200	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Other physical collateral eligible for CRM under IRB approach
	Prudential portfolio	Banking book
s012 r040 c210	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Receivables eligible for CRM under IRB approach
	Prudential portfolio	Banking book

s012 r040 c220	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	CRM techniques double default treatment
	Prudential portfolio	Banking book
s012 r040 c230	Metric	Exposure weighted average LGD [pi]
	Base	Memorandum items
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s012 r040 c250	Metric	Maturity value (days) [ii]
	Base	Memorandum items
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s012 r040 c260	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s012 r040 c280	Metric	Expected loss amount [mi]
	Base	Memorandum items
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s012 r040 c290	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items

s012 r040 c290	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s012 r040 c300	Metric	Number of obligors [ii]
	Base	Memorandum items
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s012 r050 c010	Metric	PD assigned to the obligor grade or pool [pi]
	Base	Memorandum items
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s012 r050 c020	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s012 r050 c040	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
	Prudential portfolio	Banking book
s012 r050 c050	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Foundation IRB Approach

s012 r050 c050	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Credit derivatives - Substitution effect
	Prudential portfolio	Banking book
s012 r050 c060	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions substitution effect
	Prudential portfolio	Banking book
s012 r050 c070	Metric	CRM substitution effects Outflows including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	CRM techniques substitution effect
	Prudential portfolio	Banking book
s012 r050 c080	Metric	CRM substitution effects Inflows, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s012 r050 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s012 r050 c110	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Foundation IRB Approach

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s012 r050 c110	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book

s012 r050 c150	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Guarantees other than credit derivatives - LGD adjustment effect
	Prudential portfolio	Banking book

s012 r050 c160	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Credit derivatives - LGD adjustment effect
	Prudential portfolio	Banking book

s012 r050 c170	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Life insurance policies pledged to the lending institutions LGD adjustment effect
	Prudential portfolio	Banking book

s012 r050 c180	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Financial collateral LGD adjustment effect
	Prudential portfolio	Banking book

s012 r050 c190	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting

s012 r050 c190	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Real estate excluding immovable property for which alternative treatment is used
	Prudential portfolio	Banking book
s012 r050 c200	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Other physical collateral eligible for CRM under IRB approach
	Prudential portfolio	Banking book
s012 r050 c210	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Receivables eligible for CRM under IRB approach
	Prudential portfolio	Banking book
s012 r050 c220	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	CRM techniques double default treatment
	Prudential portfolio	Banking book
s012 r050 c230	Metric	Exposure weighted average LGD [pi]
	Base	Memorandum items
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s012 r050 c250	Metric	Maturity value (days) [ii]
	Base	Memorandum items

s012 r050 c250

Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
Approach	Foundation IRB Approach
Exposure class	Exposure to corporates other than specialised lending
Counterparty sector	Counterparties other than SME
Type of risk	Counterparty credit risk
Prudential portfolio	Banking book

s012 r050 c260

Metric	Risk weighted exposure amount [mi]
Base	Exposures
Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
Approach	Foundation IRB Approach
Exposure class	Exposure to corporates other than specialised lending
Counterparty sector	Counterparties other than SME
Type of risk	Counterparty credit risk
Prudential portfolio	Banking book

s012 r050 c280

Metric	Expected loss amount [mi]
Base	Memorandum items
Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
Approach	Foundation IRB Approach
Exposure class	Exposure to corporates other than specialised lending
Counterparty sector	Counterparties other than SME
Type of risk	Counterparty credit risk
Prudential portfolio	Banking book

s012 r050 c290

Metric	Risk adjustments and provisions [mi]
Base	Memorandum items
Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
Approach	Foundation IRB Approach
Exposure class	Exposure to corporates other than specialised lending
Counterparty sector	Counterparties other than SME
Type of risk	Counterparty credit risk
Prudential portfolio	Banking book

s012 r050 c300

Metric	Number of obligors [ii]
Base	Memorandum items
Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
Approach	Foundation IRB Approach
Exposure class	Exposure to corporates other than specialised lending
Counterparty sector	Counterparties other than SME
Type of risk	Counterparty credit risk
Prudential portfolio	Banking book

s012 r060 c010

Metric	PD assigned to the obligor grade or pool [pi]
Base	Memorandum items
Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
Approach	Foundation IRB Approach
Exposure class	Exposure to corporates other than specialised lending

s012 r060 c010	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book

s012 r060 c020	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book

s012 r060 c040	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
	Prudential portfolio	Banking book

s012 r060 c050	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Credit derivatives - Substitution effect
	Prudential portfolio	Banking book

s012 r060 c060	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions substitution effect
	Prudential portfolio	Banking book

s012 r060 c070	Metric	CRM substitution effects Outflows including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending

s012 r060 c070

Counterparty sector	Counterparties other than SME
Type of risk	Counterparty credit risk
CRM Effects/Collateral	CRM techniques substitution effect
Prudential portfolio	Banking book

s012 r060 c080

Metric	CRM substitution effects Inflows, including value adjustments and provisions [mi]
Base	Exposures
Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
Approach	Foundation IRB Approach
Exposure class	Exposure to corporates other than specialised lending
Counterparty sector	Counterparties other than SME
Type of risk	Counterparty credit risk
Prudential portfolio	Banking book

s012 r060 c090

Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
Base	Exposures
Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
Approach	Foundation IRB Approach
Exposure class	Exposure to corporates other than specialised lending
Counterparty sector	Counterparties other than SME
Type of risk	Counterparty credit risk
Prudential portfolio	Banking book

s012 r060 c110

Metric	Exposure value [mi]
Base	Exposures
Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
Approach	Foundation IRB Approach
Exposure class	Exposure to corporates other than specialised lending
Counterparty sector	Counterparties other than SME
Type of risk	Counterparty credit risk
Prudential portfolio	Banking book

s012 r060 c150

Metric	Amount used for LGD adjustment [mi]
Base	Exposures
Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
Approach	Foundation IRB Approach
Exposure class	Exposure to corporates other than specialised lending
Counterparty sector	Counterparties other than SME
Type of risk	Counterparty credit risk
CRM Effects/Collateral	Guarantees other than credit derivatives - LGD adjustment effect
Prudential portfolio	Banking book

s012 r060 c160

Metric	Amount used for LGD adjustment [mi]
Base	Exposures
Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
Approach	Foundation IRB Approach
Exposure class	Exposure to corporates other than specialised lending
Counterparty sector	Counterparties other than SME

s012 r060 c160	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Credit derivatives - LGD adjustment effect
	Prudential portfolio	Banking book
s012 r060 c170	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Life insurance policies pledged to the lending institutions LGD adjustment effect
	Prudential portfolio	Banking book
s012 r060 c180	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Financial collateral LGD adjustment effect
	Prudential portfolio	Banking book
s012 r060 c190	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Real estate excluding immovable property for which alternative treatment is used
	Prudential portfolio	Banking book
s012 r060 c200	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Other physical collateral eligible for CRM under IRB approach
	Prudential portfolio	Banking book
s012 r060 c210	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Foundation IRB Approach

s012 r060 c210	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Receivables eligible for CRM under IRB approach
	Prudential portfolio	Banking book
s012 r060 c220	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	CRM techniques double default treatment
	Prudential portfolio	Banking book
s012 r060 c230	Metric	Exposure weighted average LGD [pi]
	Base	Memorandum items
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s012 r060 c250	Metric	Maturity value (days) [ii]
	Base	Memorandum items
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s012 r060 c260	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s012 r060 c280	Metric	Expected loss amount [mi]
	Base	Memorandum items
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending

s012 r060 c280	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book

s012 r060 c290	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book

s012 r060 c300	Metric	Number of obligors [ii]
	Base	Memorandum items
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book

s012 r070 c010	Metric	PD assigned to the obligor grade or pool [pi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book

s012 r070 c020	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book

s012 r070 c030	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME

s012 r070 c030	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Counterparty	Large regulated financial entities and unregulated financial entities
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s012 r070 c040	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s012 r070 c050	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Credit derivatives - Substitution effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s012 r070 c060	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions substitution effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s012 r070 c070	Metric	CRM substitution effects Outflows including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques substitution effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book

s012 r070 c080	Metric	CRM substitution effects Inflows, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s012 r070 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s012 r070 c110	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s012 r070 c140	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Counterparty	Large regulated financial entities and unregulated financial entities
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s012 r070 c150	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME

s012 r070 c150	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Guarantees other than credit derivatives - LGD adjustment effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s012 r070 c160	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Credit derivatives - LGD adjustment effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s012 r070 c170	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Life insurance policies pledged to the lending institutions LGD adjustment effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s012 r070 c180	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Financial collateral LGD adjustment effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s012 r070 c190	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Real estate excluding immovable property for which alternative treatment is used
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book

s012 r070 c200	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Other physical collateral eligible for CRM under IRB approach
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s012 r070 c210	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Receivables eligible for CRM under IRB approach
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s012 r070 c220	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques double default treatment
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s012 r070 c230	Metric	Exposure weighted average LGD [pi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s012 r070 c240	Metric	Exposure weighted average LGD [pi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach

s012 r070 c240	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Counterparty	Large regulated financial entities and unregulated financial entities
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s012 r070 c250	Metric	Maturity value (days) [ii]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s012 r070 c260	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s012 r070 c270	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Counterparty	Large regulated financial entities and unregulated financial entities
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s012 r070 c280	Metric	Expected loss amount [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book

COREP

s012 r070 c290	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s012 r070 c300	Metric	Number of obligors [ii]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s012 r090 c020	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
s012 r090 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
s012 r090 c110	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria

s012 r090 c110	Prudential portfolio		Banking book
s012 r090 c260	Metric		Risk weighted exposure amount [mi]
	Base		Exposures
	Main category		Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach		Foundation IRB Approach
	Exposure class		Exposure to corporates other than specialised lending
	Counterparty sector		Counterparties other than SME
	Type of risk		Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights		Specialized lending slotting criteria
	Prudential portfolio		Banking book
s012 r090 c280	Metric		Expected loss amount [mi]
	Base		Memorandum items
	Main category		Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach		Foundation IRB Approach
	Exposure class		Exposure to corporates other than specialised lending
	Counterparty sector		Counterparties other than SME
	Type of risk		Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights		Specialized lending slotting criteria
	Prudential portfolio		Banking book
s012 r090 c290	Metric		Risk adjustments and provisions [mi]
	Base		Memorandum items
	Main category		Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach		Foundation IRB Approach
	Exposure class		Exposure to corporates other than specialised lending
	Counterparty sector		Counterparties other than SME
	Type of risk		Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights		Specialized lending slotting criteria
	Prudential portfolio		Banking book
s012 r100 c090	Metric		Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base		Exposures
	Main category		Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach		Foundation IRB Approach
	Exposure class		Exposure to corporates other than specialised lending
	Counterparty sector		Counterparties other than SME
	Type of risk		Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights		Specialized lending slotting criteria
	Prudential portfolio		Banking book
	Risk weights		0%
s012 r100 c110	Metric		Exposure value [mi]
	Base		Exposures
	Main category		Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach		Foundation IRB Approach
	Exposure class		Exposure to corporates other than specialised lending

s012 r100 c110	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	0%
s012 r100 c260	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	0%
s012 r100 c280	Metric	Expected loss amount [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	0%
s012 r100 c290	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	0%
s012 r110 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book

COREP

s012 r110 c090	Risk weights	50%
s012 r110 c110	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	50%
s012 r110 c260	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	50%
s012 r110 c280	Metric	Expected loss amount [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	50%
s012 r110 c290	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	50%
s012 r120 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures

s012 r120 c090	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	70%
s012 r120 c110	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	70%
s012 r120 c260	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	70%
s012 r120 c280	Metric	Expected loss amount [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	70%
s012 r120 c290	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME

s012 r120 c290	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	70%
s012 r130 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Residual maturity	>= 2,5 years
	Risk weights	70%
s012 r130 c110	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Residual maturity	>= 2,5 years
	Risk weights	70%
s012 r130 c260	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Residual maturity	>= 2,5 years
	Risk weights	70%
s012 r130 c280	Metric	Expected loss amount [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries

s012 r130 c280	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Residual maturity	>= 2,5 years
	Risk weights	70%
s012 r130 c290	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Residual maturity	>= 2,5 years
	Risk weights	70%
s012 r140 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	90%
s012 r140 c110	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	90%
s012 r140 c260	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book

s012 r140 c260	Risk weights	90%

s012 r140 c280	Metric	Expected loss amount [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	90%

s012 r140 c290	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	90%

s012 r150 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	115%

s012 r150 c110	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	115%

s012 r150 c260	Metric	Risk weighted exposure amount [mi]
	Base	Exposures

s012 r150 c260	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	115%
s012 r150 c280	Metric	Expected loss amount [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	115%
s012 r150 c290	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	115%
s012 r160 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	250%
s012 r160 c110	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME

s012 r160 c110	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	250%
s012 r160 c260	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	250%
s012 r160 c280	Metric	Expected loss amount [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	250%
s012 r160 c290	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	250%
s012 r170 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Alternative treatment for exposures secured by real estate
	Prudential portfolio	Banking book

s012 r170 c110	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Alternative treatment for exposures secured by real estate
	Prudential portfolio	Banking book
s012 r170 c260	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Alternative treatment for exposures secured by real estate
	Prudential portfolio	Banking book
s012 r170 c290	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Alternative treatment for exposures secured by real estate
	Prudential portfolio	Banking book
s012 r180 c030	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Counterparty	Large regulated financial entities and unregulated financial entities
	Methods to determine risk weights	Risk weighted exposure amounts calculated using RW, other
	Prudential portfolio	Banking book
s012 r180 c040	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries

s012 r180 c040	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using RW, other
	Prudential portfolio	Banking book
s012 r180 c050	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Credit derivatives - Substitution effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using RW, other
	Prudential portfolio	Banking book
s012 r180 c060	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions substitution effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using RW, other
	Prudential portfolio	Banking book
s012 r180 c070	Metric	CRM substitution effects Outflows including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques substitution effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using RW, other
	Prudential portfolio	Banking book
s012 r180 c080	Metric	CRM substitution effects Inflows, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using RW, other
	Prudential portfolio	Banking book
s012 r180 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]

s012 r180 c090	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using RW, other
	Prudential portfolio	Banking book
s012 r180 c110	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using RW, other
	Prudential portfolio	Banking book
s012 r180 c260	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using RW, other
	Prudential portfolio	Banking book
s012 r180 c290	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using RW, other
	Prudential portfolio	Banking book
s012 r190 c010	Metric	PD assigned to the obligor grade or pool [pi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Dilution risk
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book

s012 r190 c030

Metric	Original exposure pre conversion factors [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Foundation IRB Approach
Exposure class	Exposure to corporates other than specialised lending
Counterparty sector	Counterparties other than SME
Type of risk	Dilution risk
Counterparty	Large regulated financial entities and unregulated financial entities
Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
Prudential portfolio	Banking book

s012 r190 c040

Metric	CRM substitution effects - Value of Guarantees [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Foundation IRB Approach
Exposure class	Exposure to corporates other than specialised lending
Counterparty sector	Counterparties other than SME
Type of risk	Dilution risk
CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
Prudential portfolio	Banking book

s012 r190 c050

Metric	CRM substitution effects - Value of Credit derivatives [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Foundation IRB Approach
Exposure class	Exposure to corporates other than specialised lending
Counterparty sector	Counterparties other than SME
Type of risk	Dilution risk
CRM Effects/Collateral	Credit derivatives - Substitution effect
Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
Prudential portfolio	Banking book

s012 r190 c060

Metric	CRM substitution effects - Value of Other funded credit protection [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Foundation IRB Approach
Exposure class	Exposure to corporates other than specialised lending
Counterparty sector	Counterparties other than SME
Type of risk	Dilution risk
CRM Effects/Collateral	Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions substitution effect
Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
Prudential portfolio	Banking book

s012 r190 c070

Metric	CRM substitution effects Outflows including value adjustments and provisions [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment

s012 r190 c070	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Dilution risk
	CRM Effects/Collateral	CRM techniques substitution effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s012 r190 c080	Metric	CRM substitution effects Inflows, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Dilution risk
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s012 r190 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Dilution risk
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s012 r190 c110	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Dilution risk
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s012 r190 c150	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Dilution risk
	CRM Effects/Collateral	Guarantees other than credit derivatives - LGD adjustment effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book

s012 r190 c160

Metric	Amount used for LGD adjustment [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Foundation IRB Approach
Exposure class	Exposure to corporates other than specialised lending
Counterparty sector	Counterparties other than SME
Type of risk	Dilution risk
CRM Effects/Collateral	Credit derivatives - LGD adjustment effect
Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
Prudential portfolio	Banking book

s012 r190 c170

Metric	Amount used for LGD adjustment [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Foundation IRB Approach
Exposure class	Exposure to corporates other than specialised lending
Counterparty sector	Counterparties other than SME
Type of risk	Dilution risk
CRM Effects/Collateral	Life insurance policies pledged to the lending institutions LGD adjustment effect
Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
Prudential portfolio	Banking book

s012 r190 c180

Metric	Amount used for LGD adjustment [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Foundation IRB Approach
Exposure class	Exposure to corporates other than specialised lending
Counterparty sector	Counterparties other than SME
Type of risk	Dilution risk
CRM Effects/Collateral	Financial collateral LGD adjustment effect
Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
Prudential portfolio	Banking book

s012 r190 c190

Metric	Amount used for LGD adjustment [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Foundation IRB Approach
Exposure class	Exposure to corporates other than specialised lending
Counterparty sector	Counterparties other than SME
Type of risk	Dilution risk
CRM Effects/Collateral	Real estate excluding immovable property for which alternative treatment is used
Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
Prudential portfolio	Banking book

s012 r190 c200

Metric	Amount used for LGD adjustment [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment

s012 r190 c200	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Dilution risk
	CRM Effects/Collateral	Other physical collateral eligible for CRM under IRB approach
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s012 r190 c210	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Dilution risk
	CRM Effects/Collateral	Receivables eligible for CRM under IRB approach
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s012 r190 c220	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Dilution risk
	CRM Effects/Collateral	CRM techniques double default treatment
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s012 r190 c230	Metric	Exposure weighted average LGD [pi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Dilution risk
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s012 r190 c250	Metric	Maturity value (days) [ii]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Dilution risk
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M

s012 r190 c250	Prudential portfolio		Banking book
s012 r190 c260	Metric		Risk weighted exposure amount [mi]
	Base		Exposures
	Main category		Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach		Foundation IRB Approach
	Exposure class		Exposure to corporates other than specialised lending
	Counterparty sector		Counterparties other than SME
	Type of risk		Dilution risk
	Methods to determine risk weights		Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio		Banking book
s012 r190 c280	Metric		Expected loss amount [mi]
	Base		Memorandum items
	Main category		Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach		Foundation IRB Approach
	Exposure class		Exposure to corporates other than specialised lending
	Counterparty sector		Counterparties other than SME
	Type of risk		Dilution risk
	Methods to determine risk weights		Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio		Banking book
s012 r190 c290	Metric		Risk adjustments and provisions [mi]
	Base		Memorandum items
	Main category		Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach		Foundation IRB Approach
	Exposure class		Exposure to corporates other than specialised lending
	Counterparty sector		Counterparties other than SME
	Type of risk		Dilution risk
	Methods to determine risk weights		Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio		Banking book
s012 r190 c300	Metric		Number of obligors [ii]
	Base		Memorandum items
	Main category		Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach		Foundation IRB Approach
	Exposure class		Exposure to corporates other than specialised lending
	Counterparty sector		Counterparties other than SME
	Type of risk		Dilution risk
	Methods to determine risk weights		Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio		Banking book
s013 r010 c010	Metric		PD assigned to the obligor grade or pool [pi]
	Base		Memorandum items
	Main category		Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach		Advanced IRB Approach
	Exposure class		Retail exposures secured by immovable property
	Counterparty sector		SME

s013 r010 c010	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s013 r010 c020	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s013 r010 c030	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Counterparty	Large regulated financial entities and unregulated financial entities
	Prudential portfolio	Banking book
s013 r010 c040	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
	Prudential portfolio	Banking book
s013 r010 c050	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Credit derivatives - Substitution effect
	Prudential portfolio	Banking book
s013 r010 c060	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	SME

s013 r010 c060	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions substitution effect
	Prudential portfolio	Banking book
s013 r010 c070	Metric	CRM substitution effects Outflows including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	CRM techniques substitution effect
	Prudential portfolio	Banking book
s013 r010 c080	Metric	CRM substitution effects Inflows, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s013 r010 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s013 r010 c110	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s013 r010 c140	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries

| s013 r010 c140 | Counterparty | Large regulated financial entities and unregulated financial entities |
| | Prudential portfolio | Banking book |

s013 r010 c150	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Guarantees other than credit derivatives - LGD adjustment effect
	Prudential portfolio	Banking book

s013 r010 c160	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Credit derivatives - LGD adjustment effect
	Prudential portfolio	Banking book

s013 r010 c170	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Life insurance policies pledged to the lending institutions LGD adjustment effect
	Prudential portfolio	Banking book

s013 r010 c180	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Financial collateral LGD adjustment effect
	Prudential portfolio	Banking book

s013 r010 c190	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property

s013 r010 c190	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Real estate excluding immovable property for which alternative treatment is used
	Prudential portfolio	Banking book
s013 r010 c200	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Other physical collateral eligible for CRM under IRB approach
	Prudential portfolio	Banking book
s013 r010 c210	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Receivables eligible for CRM under IRB approach
	Prudential portfolio	Banking book
s013 r010 c220	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	CRM techniques double default treatment
	Prudential portfolio	Banking book
s013 r010 c230	Metric	Exposure weighted average LGD [pi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s013 r010 c240	Metric	Exposure weighted average LGD [pi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach

s013 r010 c240	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Counterparty	Large regulated financial entities and unregulated financial entities
	Prudential portfolio	Banking book
s013 r010 c250	Metric	Maturity value (days) [ii]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s013 r010 c260	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s013 r010 c270	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Counterparty	Large regulated financial entities and unregulated financial entities
	Prudential portfolio	Banking book
s013 r010 c280	Metric	Expected loss amount [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s013 r010 c290	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property

s013 r010 c290	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book

s013 r010 c300	Metric	Number of obligors [ii]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book

s013 r020 c010	Metric	PD assigned to the obligor grade or pool [pi]
	Base	Memorandum items
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book

s013 r020 c020	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book

s013 r020 c040	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
	Prudential portfolio	Banking book

s013 r020 c050	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries

s013 r020 c050	CRM Effects/Collateral	Credit derivatives - Substitution effect
	Prudential portfolio	Banking book
s013 r020 c060	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions substitution effect
	Prudential portfolio	Banking book
s013 r020 c070	Metric	CRM substitution effects Outflows including value adjustments and provisions [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	CRM techniques substitution effect
	Prudential portfolio	Banking book
s013 r020 c080	Metric	CRM substitution effects Inflows, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s013 r020 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s013 r020 c110	Metric	Exposure value [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries

s013 r020 c110	Prudential portfolio		Banking book
s013 r020 c150	Metric		Amount used for LGD adjustment [mi]
	Base		Exposures
	Main category		On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach		Advanced IRB Approach
	Exposure class		Retail exposures secured by immovable property
	Counterparty sector		SME
	Type of risk		Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral		Guarantees other than credit derivatives - LGD adjustment effect
	Prudential portfolio		Banking book
s013 r020 c160	Metric		Amount used for LGD adjustment [mi]
	Base		Exposures
	Main category		On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach		Advanced IRB Approach
	Exposure class		Retail exposures secured by immovable property
	Counterparty sector		SME
	Type of risk		Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral		Credit derivatives - LGD adjustment effect
	Prudential portfolio		Banking book
s013 r020 c170	Metric		Amount used for LGD adjustment [mi]
	Base		Exposures
	Main category		On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach		Advanced IRB Approach
	Exposure class		Retail exposures secured by immovable property
	Counterparty sector		SME
	Type of risk		Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral		Life insurance policies pledged to the lending institutions LGD adjustment effect
	Prudential portfolio		Banking book
s013 r020 c180	Metric		Amount used for LGD adjustment [mi]
	Base		Exposures
	Main category		On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach		Advanced IRB Approach
	Exposure class		Retail exposures secured by immovable property
	Counterparty sector		SME
	Type of risk		Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral		Financial collateral LGD adjustment effect
	Prudential portfolio		Banking book
s013 r020 c190	Metric		Amount used for LGD adjustment [mi]
	Base		Exposures
	Main category		On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach		Advanced IRB Approach
	Exposure class		Retail exposures secured by immovable property
	Counterparty sector		SME

s013 r020 c190	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Real estate excluding immovable property for which alternative treatment is used
	Prudential portfolio	Banking book
s013 r020 c200	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Other physical collateral eligible for CRM under IRB approach
	Prudential portfolio	Banking book
s013 r020 c210	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Receivables eligible for CRM under IRB approach
	Prudential portfolio	Banking book
s013 r020 c220	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	CRM techniques double default treatment
	Prudential portfolio	Banking book
s013 r020 c230	Metric	Exposure weighted average LGD [pi]
	Base	Memorandum items
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s013 r020 c250	Metric	Maturity value (days) [ii]
	Base	Memorandum items
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property

s013 r020 c250	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s013 r020 c260	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s013 r020 c280	Metric	Expected loss amount [mi]
	Base	Memorandum items
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s013 r020 c290	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s013 r020 c300	Metric	Number of obligors [ii]
	Base	Memorandum items
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s013 r030 c010	Metric	PD assigned to the obligor grade or pool [pi]
	Base	Memorandum items
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book

s013 r030 c020	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s013 r030 c040	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
	Prudential portfolio	Banking book
s013 r030 c050	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Credit derivatives - Substitution effect
	Prudential portfolio	Banking book
s013 r030 c060	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions substitution effect
	Prudential portfolio	Banking book
s013 r030 c070	Metric	CRM substitution effects Outflows including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	CRM techniques substitution effect
	Prudential portfolio	Banking book

s013 r030 c080	Metric	CRM substitution effects Inflows, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s013 r030 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s013 r030 c110	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s013 r030 c150	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Guarantees other than credit derivatives - LGD adjustment effect
	Prudential portfolio	Banking book
s013 r030 c160	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Credit derivatives - LGD adjustment effect
	Prudential portfolio	Banking book
s013 r030 c170	Metric	Amount used for LGD adjustment [mi]

s013 r030 c170	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Life insurance policies pledged to the lending institutions LGD adjustment effect
	Prudential portfolio	Banking book
s013 r030 c180	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Financial collateral LGD adjustment effect
	Prudential portfolio	Banking book
s013 r030 c190	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Real estate excluding immovable property for which alternative treatment is used
	Prudential portfolio	Banking book
s013 r030 c200	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Other physical collateral eligible for CRM under IRB approach
	Prudential portfolio	Banking book
s013 r030 c210	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Receivables eligible for CRM under IRB approach
	Prudential portfolio	Banking book

s013 r030 c220		
	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	CRM techniques double default treatment
	Prudential portfolio	Banking book
s013 r030 c230		
	Metric	Exposure weighted average LGD [pi]
	Base	Memorandum items
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s013 r030 c250		
	Metric	Maturity value (days) [ii]
	Base	Memorandum items
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s013 r030 c260		
	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s013 r030 c280		
	Metric	Expected loss amount [mi]
	Base	Memorandum items
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s013 r030 c290		
	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items

s013 r030 c290	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s013 r030 c300	Metric	Number of obligors [ii]
	Base	Memorandum items
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s013 r040 c010	Metric	PD assigned to the obligor grade or pool [pi]
	Base	Memorandum items
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s013 r040 c020	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s013 r040 c040	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
	Prudential portfolio	Banking book
s013 r040 c050	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach

s013 r040 c050	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Credit derivatives - Substitution effect
	Prudential portfolio	Banking book
s013 r040 c060	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions substitution effect
	Prudential portfolio	Banking book
s013 r040 c070	Metric	CRM substitution effects Outflows including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	CRM techniques substitution effect
	Prudential portfolio	Banking book
s013 r040 c080	Metric	CRM substitution effects Inflows, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s013 r040 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s013 r040 c110	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach

s013 r040 c110	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s013 r040 c150	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Guarantees other than credit derivatives - LGD adjustment effect
	Prudential portfolio	Banking book
s013 r040 c160	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Credit derivatives - LGD adjustment effect
	Prudential portfolio	Banking book
s013 r040 c170	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Life insurance policies pledged to the lending institutions LGD adjustment effect
	Prudential portfolio	Banking book
s013 r040 c180	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Financial collateral LGD adjustment effect
	Prudential portfolio	Banking book
s013 r040 c190	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting

s013 r040 c190	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Real estate excluding immovable property for which alternative treatment is used
	Prudential portfolio	Banking book
s013 r040 c200	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Other physical collateral eligible for CRM under IRB approach
	Prudential portfolio	Banking book
s013 r040 c210	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Receivables eligible for CRM under IRB approach
	Prudential portfolio	Banking book
s013 r040 c220	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	CRM techniques double default treatment
	Prudential portfolio	Banking book
s013 r040 c230	Metric	Exposure weighted average LGD [pi]
	Base	Memorandum items
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s013 r040 c250	Metric	Maturity value (days) [ii]
	Base	Memorandum items

s013 r040 c250	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s013 r040 c260	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s013 r040 c280	Metric	Expected loss amount [mi]
	Base	Memorandum items
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s013 r040 c290	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s013 r040 c300	Metric	Number of obligors [ii]
	Base	Memorandum items
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s013 r050 c010	Metric	PD assigned to the obligor grade or pool [pi]
	Base	Memorandum items
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property

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s013 r050 c010	Counterparty sector	SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s013 r050 c020	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s013 r050 c040	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
	Prudential portfolio	Banking book
s013 r050 c050	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Credit derivatives - Substitution effect
	Prudential portfolio	Banking book
s013 r050 c060	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions substitution effect
	Prudential portfolio	Banking book
s013 r050 c070	Metric	CRM substitution effects Outflows including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property

s013 r050 c070	Counterparty sector	SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	CRM techniques substitution effect
	Prudential portfolio	Banking book
s013 r050 c080	Metric	CRM substitution effects Inflows, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s013 r050 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s013 r050 c110	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s013 r050 c150	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Guarantees other than credit derivatives - LGD adjustment effect
	Prudential portfolio	Banking book
s013 r050 c160	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	SME

s013 r050 c160	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Credit derivatives - LGD adjustment effect
	Prudential portfolio	Banking book
s013 r050 c170	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Life insurance policies pledged to the lending institutions LGD adjustment effect
	Prudential portfolio	Banking book
s013 r050 c180	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Financial collateral LGD adjustment effect
	Prudential portfolio	Banking book
s013 r050 c190	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Real estate excluding immovable property for which alternative treatment is used
	Prudential portfolio	Banking book
s013 r050 c200	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Other physical collateral eligible for CRM under IRB approach
	Prudential portfolio	Banking book
s013 r050 c210	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach

s013 r050 c210	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Receivables eligible for CRM under IRB approach
	Prudential portfolio	Banking book
s013 r050 c220	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	CRM techniques double default treatment
	Prudential portfolio	Banking book
s013 r050 c230	Metric	Exposure weighted average LGD [pi]
	Base	Memorandum items
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s013 r050 c250	Metric	Maturity value (days) [ii]
	Base	Memorandum items
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s013 r050 c260	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s013 r050 c280	Metric	Expected loss amount [mi]
	Base	Memorandum items
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property

s013 r050 c280	Counterparty sector	SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book

s013 r050 c290	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book

s013 r050 c300	Metric	Number of obligors [ii]
	Base	Memorandum items
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book

s013 r060 c010	Metric	PD assigned to the obligor grade or pool [pi]
	Base	Memorandum items
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book

s013 r060 c020	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book

s013 r060 c040	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect

s013 r060 c040	Prudential portfolio	Banking book

s013 r060 c050	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Credit derivatives - Substitution effect
	Prudential portfolio	Banking book

s013 r060 c060	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions substitution effect
	Prudential portfolio	Banking book

s013 r060 c070	Metric	CRM substitution effects Outflows including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	CRM techniques substitution effect
	Prudential portfolio	Banking book

s013 r060 c080	Metric	CRM substitution effects Inflows, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book

s013 r060 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	SME
	Type of risk	Counterparty credit risk

s013 r060 c090	Prudential portfolio		Banking book

s013 r060 c110	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book

s013 r060 c150	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Guarantees other than credit derivatives - LGD adjustment effect
	Prudential portfolio	Banking book

s013 r060 c160	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Credit derivatives - LGD adjustment effect
	Prudential portfolio	Banking book

s013 r060 c170	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Life insurance policies pledged to the lending institutions LGD adjustment effect
	Prudential portfolio	Banking book

s013 r060 c180	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	SME
	Type of risk	Counterparty credit risk

| s013 r060 c180 | CRM Effects/Collateral | Financial collateral LGD adjustment effect |
| | Prudential portfolio | Banking book |

s013 r060 c190	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Real estate excluding immovable property for which alternative treatment is used
	Prudential portfolio	Banking book

s013 r060 c200	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Other physical collateral eligible for CRM under IRB approach
	Prudential portfolio	Banking book

s013 r060 c210	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Receivables eligible for CRM under IRB approach
	Prudential portfolio	Banking book

s013 r060 c220	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	CRM techniques double default treatment
	Prudential portfolio	Banking book

s013 r060 c230	Metric	Exposure weighted average LGD [pi]
	Base	Memorandum items
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property

s013 r060 c230	Counterparty sector	SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book

s013 r060 c250	Metric	Maturity value (days) [ii]
	Base	Memorandum items
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book

s013 r060 c260	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book

s013 r060 c280	Metric	Expected loss amount [mi]
	Base	Memorandum items
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book

s013 r060 c290	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book

s013 r060 c300	Metric	Number of obligors [ii]
	Base	Memorandum items
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book

s013 r070 c010

Metric	PD assigned to the obligor grade or pool [pi]
Base	Memorandum items
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Advanced IRB Approach
Exposure class	Retail exposures secured by immovable property
Counterparty sector	SME
Type of risk	Credit risk, counterparty credit risk and free deliveries
Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
Prudential portfolio	Banking book

s013 r070 c020

Metric	Original exposure pre conversion factors [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Advanced IRB Approach
Exposure class	Retail exposures secured by immovable property
Counterparty sector	SME
Type of risk	Credit risk, counterparty credit risk and free deliveries
Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
Prudential portfolio	Banking book

s013 r070 c030

Metric	Original exposure pre conversion factors [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Advanced IRB Approach
Exposure class	Retail exposures secured by immovable property
Counterparty sector	SME
Type of risk	Credit risk, counterparty credit risk and free deliveries
Counterparty	Large regulated financial entities and unregulated financial entities
Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
Prudential portfolio	Banking book

s013 r070 c040

Metric	CRM substitution effects - Value of Guarantees [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Advanced IRB Approach
Exposure class	Retail exposures secured by immovable property
Counterparty sector	SME
Type of risk	Credit risk, counterparty credit risk and free deliveries
CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
Prudential portfolio	Banking book

s013 r070 c050

Metric	CRM substitution effects - Value of Credit derivatives [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Advanced IRB Approach
Exposure class	Retail exposures secured by immovable property
Counterparty sector	SME

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s013 r070 c050
Type of risk	Credit risk, counterparty credit risk and free deliveries
CRM Effects/Collateral	Credit derivatives - Substitution effect
Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
Prudential portfolio	Banking book

s013 r070 c060
Metric	CRM substitution effects - Value of Other funded credit protection [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Advanced IRB Approach
Exposure class	Retail exposures secured by immovable property
Counterparty sector	SME
Type of risk	Credit risk, counterparty credit risk and free deliveries
CRM Effects/Collateral	Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions substitution effect
Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
Prudential portfolio	Banking book

s013 r070 c070
Metric	CRM substitution effects Outflows including value adjustments and provisions [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Advanced IRB Approach
Exposure class	Retail exposures secured by immovable property
Counterparty sector	SME
Type of risk	Credit risk, counterparty credit risk and free deliveries
CRM Effects/Collateral	CRM techniques substitution effect
Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
Prudential portfolio	Banking book

s013 r070 c080
Metric	CRM substitution effects Inflows, including value adjustments and provisions [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Advanced IRB Approach
Exposure class	Retail exposures secured by immovable property
Counterparty sector	SME
Type of risk	Credit risk, counterparty credit risk and free deliveries
Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
Prudential portfolio	Banking book

s013 r070 c090
Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Advanced IRB Approach
Exposure class	Retail exposures secured by immovable property
Counterparty sector	SME
Type of risk	Credit risk, counterparty credit risk and free deliveries
Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
Prudential portfolio	Banking book

s013 r070 c110
Metric	Exposure value [mi]

s013 r070 c110	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s013 r070 c140	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Counterparty	Large regulated financial entities and unregulated financial entities
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s013 r070 c150	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Guarantees other than credit derivatives - LGD adjustment effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s013 r070 c160	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Credit derivatives - LGD adjustment effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s013 r070 c170	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	SME

s013 r070 c170	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Life insurance policies pledged to the lending institutions LGD adjustment effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s013 r070 c180	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Financial collateral LGD adjustment effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s013 r070 c190	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Real estate excluding immovable property for which alternative treatment is used
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s013 r070 c200	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Other physical collateral eligible for CRM under IRB approach
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s013 r070 c210	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Receivables eligible for CRM under IRB approach
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book

s013 r070 c220	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques double default treatment
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s013 r070 c230	Metric	Exposure weighted average LGD [pi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s013 r070 c240	Metric	Exposure weighted average LGD [pi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Counterparty	Large regulated financial entities and unregulated financial entities
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s013 r070 c250	Metric	Maturity value (days) [ii]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s013 r070 c260	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property

s013 r070 c260	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s013 r070 c270	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Counterparty	Large regulated financial entities and unregulated financial entities
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s013 r070 c280	Metric	Expected loss amount [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s013 r070 c290	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s013 r070 c300	Metric	Number of obligors [ii]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s013 r090 c020	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures

s013 r090 c020	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
s013 r090 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
s013 r090 c110	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
s013 r090 c260	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
s013 r090 c280	Metric	Expected loss amount [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book

s013 r090 c290	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
s013 r100 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	0%
s013 r100 c110	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	0%
s013 r100 c260	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	0%
s013 r100 c280	Metric	Expected loss amount [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property

s013 r100 c280	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	0%
s013 r100 c290	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	0%
s013 r110 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	50%
s013 r110 c110	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	50%
s013 r110 c260	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book

s013 r110 c260	Risk weights	50%

s013 r110 c280	Metric	Expected loss amount [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	50%

s013 r110 c290	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	50%

s013 r120 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	70%

s013 r120 c110	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	70%

s013 r120 c260	Metric	Risk weighted exposure amount [mi]
	Base	Exposures

s013 r120 c260	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	70%
s013 r120 c280	Metric	Expected loss amount [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	70%
s013 r120 c290	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	70%
s013 r130 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Residual maturity	>= 2,5 years
	Risk weights	70%
s013 r130 c110	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property

s013 r130 c110	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Residual maturity	>= 2,5 years
	Risk weights	70%
s013 r130 c260	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Residual maturity	>= 2,5 years
	Risk weights	70%
s013 r130 c280	Metric	Expected loss amount [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Residual maturity	>= 2,5 years
	Risk weights	70%
s013 r130 c290	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Residual maturity	>= 2,5 years
	Risk weights	70%
s013 r140 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property

s013 r140 c090

Counterparty sector	SME
Type of risk	Credit risk, counterparty credit risk and free deliveries
Methods to determine risk weights	Specialized lending slotting criteria
Prudential portfolio	Banking book
Risk weights	90%

s013 r140 c110

Metric	Exposure value [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Advanced IRB Approach
Exposure class	Retail exposures secured by immovable property
Counterparty sector	SME
Type of risk	Credit risk, counterparty credit risk and free deliveries
Methods to determine risk weights	Specialized lending slotting criteria
Prudential portfolio	Banking book
Risk weights	90%

s013 r140 c260

Metric	Risk weighted exposure amount [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Advanced IRB Approach
Exposure class	Retail exposures secured by immovable property
Counterparty sector	SME
Type of risk	Credit risk, counterparty credit risk and free deliveries
Methods to determine risk weights	Specialized lending slotting criteria
Prudential portfolio	Banking book
Risk weights	90%

s013 r140 c280

Metric	Expected loss amount [mi]
Base	Memorandum items
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Advanced IRB Approach
Exposure class	Retail exposures secured by immovable property
Counterparty sector	SME
Type of risk	Credit risk, counterparty credit risk and free deliveries
Methods to determine risk weights	Specialized lending slotting criteria
Prudential portfolio	Banking book
Risk weights	90%

s013 r140 c290

Metric	Risk adjustments and provisions [mi]
Base	Memorandum items
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Advanced IRB Approach
Exposure class	Retail exposures secured by immovable property
Counterparty sector	SME
Type of risk	Credit risk, counterparty credit risk and free deliveries
Methods to determine risk weights	Specialized lending slotting criteria
Prudential portfolio	Banking book

s013 r140 c290	Risk weights	90%

s013 r150 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	115%

s013 r150 c110	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	115%

s013 r150 c260	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	115%

s013 r150 c280	Metric	Expected loss amount [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	115%

s013 r150 c290	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items

s013 r150 c290	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	115%
s013 r160 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	250%
s013 r160 c110	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	250%
s013 r160 c260	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	250%
s013 r160 c280	Metric	Expected loss amount [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	SME

s013 r160 c280	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	250%
s013 r160 c290	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	250%
s013 r170 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Alternative treatment for exposures secured by real estate
	Prudential portfolio	Banking book
s013 r170 c110	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Alternative treatment for exposures secured by real estate
	Prudential portfolio	Banking book
s013 r170 c260	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Alternative treatment for exposures secured by real estate
	Prudential portfolio	Banking book
s013 r170 c290	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items

s013 r170 c290	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Alternative treatment for exposures secured by real estate
	Prudential portfolio	Banking book
s013 r180 c030	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Counterparty	Large regulated financial entities and unregulated financial entities
	Methods to determine risk weights	Risk weighted exposure amounts calculated using RW, other
	Prudential portfolio	Banking book
s013 r180 c040	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using RW, other
	Prudential portfolio	Banking book
s013 r180 c050	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Credit derivatives - Substitution effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using RW, other
	Prudential portfolio	Banking book
s013 r180 c060	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries

s013 r180 c060	CRM Effects/Collateral	Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions substitution effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using RW, other
	Prudential portfolio	Banking book
s013 r180 c070	Metric	CRM substitution effects Outflows including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques substitution effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using RW, other
	Prudential portfolio	Banking book
s013 r180 c080	Metric	CRM substitution effects Inflows, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using RW, other
	Prudential portfolio	Banking book
s013 r180 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using RW, other
	Prudential portfolio	Banking book
s013 r180 c110	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using RW, other
	Prudential portfolio	Banking book
s013 r180 c260	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment

s013 r180 c260	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using RW, other
	Prudential portfolio	Banking book

s013 r180 c290	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using RW, other
	Prudential portfolio	Banking book

s013 r190 c010	Metric	PD assigned to the obligor grade or pool [pi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	SME
	Type of risk	Dilution risk
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book

s013 r190 c030	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	SME
	Type of risk	Dilution risk
	Counterparty	Large regulated financial entities and unregulated financial entities
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book

s013 r190 c040	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	SME
	Type of risk	Dilution risk
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book

s013 r190 c050

Metric	CRM substitution effects - Value of Credit derivatives [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Advanced IRB Approach
Exposure class	Retail exposures secured by immovable property
Counterparty sector	SME
Type of risk	Dilution risk
CRM Effects/Collateral	Credit derivatives - Substitution effect
Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
Prudential portfolio	Banking book

s013 r190 c060

Metric	CRM substitution effects - Value of Other funded credit protection [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Advanced IRB Approach
Exposure class	Retail exposures secured by immovable property
Counterparty sector	SME
Type of risk	Dilution risk
CRM Effects/Collateral	Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions substitution effect
Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
Prudential portfolio	Banking book

s013 r190 c070

Metric	CRM substitution effects Outflows including value adjustments and provisions [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Advanced IRB Approach
Exposure class	Retail exposures secured by immovable property
Counterparty sector	SME
Type of risk	Dilution risk
CRM Effects/Collateral	CRM techniques substitution effect
Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
Prudential portfolio	Banking book

s013 r190 c080

Metric	CRM substitution effects Inflows, including value adjustments and provisions [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Advanced IRB Approach
Exposure class	Retail exposures secured by immovable property
Counterparty sector	SME
Type of risk	Dilution risk
Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
Prudential portfolio	Banking book

s013 r190 c090

Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Advanced IRB Approach

s013 r190 c090	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	SME
	Type of risk	Dilution risk
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book

s013 r190 c110	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	SME
	Type of risk	Dilution risk
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book

s013 r190 c150	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	SME
	Type of risk	Dilution risk
	CRM Effects/Collateral	Guarantees other than credit derivatives - LGD adjustment effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book

s013 r190 c160	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	SME
	Type of risk	Dilution risk
	CRM Effects/Collateral	Credit derivatives - LGD adjustment effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book

s013 r190 c170	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	SME
	Type of risk	Dilution risk
	CRM Effects/Collateral	Life insurance policies pledged to the lending institutions LGD adjustment effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book

s013 r190 c180

Metric	Amount used for LGD adjustment [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Advanced IRB Approach
Exposure class	Retail exposures secured by immovable property
Counterparty sector	SME
Type of risk	Dilution risk
CRM Effects/Collateral	Financial collateral LGD adjustment effect
Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
Prudential portfolio	Banking book

s013 r190 c190

Metric	Amount used for LGD adjustment [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Advanced IRB Approach
Exposure class	Retail exposures secured by immovable property
Counterparty sector	SME
Type of risk	Dilution risk
CRM Effects/Collateral	Real estate excluding immovable property for which alternative treatment is used
Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
Prudential portfolio	Banking book

s013 r190 c200

Metric	Amount used for LGD adjustment [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Advanced IRB Approach
Exposure class	Retail exposures secured by immovable property
Counterparty sector	SME
Type of risk	Dilution risk
CRM Effects/Collateral	Other physical collateral eligible for CRM under IRB approach
Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
Prudential portfolio	Banking book

s013 r190 c210

Metric	Amount used for LGD adjustment [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Advanced IRB Approach
Exposure class	Retail exposures secured by immovable property
Counterparty sector	SME
Type of risk	Dilution risk
CRM Effects/Collateral	Receivables eligible for CRM under IRB approach
Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
Prudential portfolio	Banking book

s013 r190 c220

Metric	Amount used for LGD adjustment [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment

s013 r190 c220	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	SME
	Type of risk	Dilution risk
	CRM Effects/Collateral	CRM techniques double default treatment
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s013 r190 c230	Metric	Exposure weighted average LGD [pi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	SME
	Type of risk	Dilution risk
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s013 r190 c250	Metric	Maturity value (days) [ii]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	SME
	Type of risk	Dilution risk
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s013 r190 c260	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	SME
	Type of risk	Dilution risk
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s013 r190 c280	Metric	Expected loss amount [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	SME
	Type of risk	Dilution risk
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book

s013 r190 c290	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	SME
	Type of risk	Dilution risk
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book

s013 r190 c300	Metric	Number of obligors [ii]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	SME
	Type of risk	Dilution risk
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book

s014 r010 c010	Metric	PD assigned to the obligor grade or pool [pi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book

s014 r010 c020	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book

s014 r010 c030	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Counterparty	Large regulated financial entities and unregulated financial entities
	Prudential portfolio	Banking book

s014 r010 c040	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
	Prudential portfolio	Banking book

s014 r010 c050	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Credit derivatives - Substitution effect
	Prudential portfolio	Banking book

s014 r010 c060	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions substitution effect
	Prudential portfolio	Banking book

s014 r010 c070	Metric	CRM substitution effects Outflows including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	CRM techniques substitution effect
	Prudential portfolio	Banking book

s014 r010 c080	Metric	CRM substitution effects Inflows, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book

s014 r010 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s014 r010 c110	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s014 r010 c140	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Counterparty	Large regulated financial entities and unregulated financial entities
	Prudential portfolio	Banking book
s014 r010 c150	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Guarantees other than credit derivatives - LGD adjustment effect
	Prudential portfolio	Banking book
s014 r010 c160	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Credit derivatives - LGD adjustment effect
	Prudential portfolio	Banking book

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s014 r010 c170	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Life insurance policies pledged to the lending institutions LGD adjustment effect
	Prudential portfolio	Banking book

s014 r010 c180	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Financial collateral LGD adjustment effect
	Prudential portfolio	Banking book

s014 r010 c190	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Real estate excluding immovable property for which alternative treatment is used
	Prudential portfolio	Banking book

s014 r010 c200	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Other physical collateral eligible for CRM under IRB approach
	Prudential portfolio	Banking book

s014 r010 c210	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Receivables eligible for CRM under IRB approach

s014 r010 c210	Prudential portfolio	Banking book

s014 r010 c220	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	CRM techniques double default treatment
	Prudential portfolio	Banking book

s014 r010 c230	Metric	Exposure weighted average LGD [pi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book

s014 r010 c240	Metric	Exposure weighted average LGD [pi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Counterparty	Large regulated financial entities and unregulated financial entities
	Prudential portfolio	Banking book

s014 r010 c250	Metric	Maturity value (days) [ii]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book

s014 r010 c260	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book

s014 r010 c270	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Counterparty	Large regulated financial entities and unregulated financial entities
	Prudential portfolio	Banking book
s014 r010 c280	Metric	Expected loss amount [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s014 r010 c290	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s014 r010 c300	Metric	Number of obligors [ii]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s014 r020 c010	Metric	PD assigned to the obligor grade or pool [pi]
	Base	Memorandum items
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s014 r020 c020	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures

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s014 r020 c020	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s014 r020 c040	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
	Prudential portfolio	Banking book
s014 r020 c050	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Credit derivatives - Substitution effect
	Prudential portfolio	Banking book
s014 r020 c060	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions substitution effect
	Prudential portfolio	Banking book
s014 r020 c070	Metric	CRM substitution effects Outflows including value adjustments and provisions [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	CRM techniques substitution effect
	Prudential portfolio	Banking book
s014 r020 c080	Metric	CRM substitution effects Inflows, including value adjustments and provisions [mi]

s014 r020 c080	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s014 r020 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s014 r020 c110	Metric	Exposure value [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s014 r020 c150	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Guarantees other than credit derivatives - LGD adjustment effect
	Prudential portfolio	Banking book
s014 r020 c160	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Credit derivatives - LGD adjustment effect
	Prudential portfolio	Banking book
s014 r020 c170	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures

s014 r020 c170	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Life insurance policies pledged to the lending institutions LGD adjustment effect
	Prudential portfolio	Banking book
s014 r020 c180	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Financial collateral LGD adjustment effect
	Prudential portfolio	Banking book
s014 r020 c190	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Real estate excluding immovable property for which alternative treatment is used
	Prudential portfolio	Banking book
s014 r020 c200	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Other physical collateral eligible for CRM under IRB approach
	Prudential portfolio	Banking book
s014 r020 c210	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Receivables eligible for CRM under IRB approach
	Prudential portfolio	Banking book

COREP

s014 r020 c220	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	CRM techniques double default treatment
	Prudential portfolio	Banking book
s014 r020 c230	Metric	Exposure weighted average LGD [pi]
	Base	Memorandum items
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s014 r020 c250	Metric	Maturity value (days) [ii]
	Base	Memorandum items
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s014 r020 c260	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s014 r020 c280	Metric	Expected loss amount [mi]
	Base	Memorandum items
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s014 r020 c290	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items

s014 r020 c290	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s014 r020 c300	Metric	Number of obligors [ii]
	Base	Memorandum items
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s014 r030 c010	Metric	PD assigned to the obligor grade or pool [pi]
	Base	Memorandum items
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s014 r030 c020	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s014 r030 c040	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
	Prudential portfolio	Banking book
s014 r030 c050	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach

s014 r030 c050	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Credit derivatives - Substitution effect
	Prudential portfolio	Banking book
s014 r030 c060	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions substitution effect
	Prudential portfolio	Banking book
s014 r030 c070	Metric	CRM substitution effects Outflows including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	CRM techniques substitution effect
	Prudential portfolio	Banking book
s014 r030 c080	Metric	CRM substitution effects Inflows, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s014 r030 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s014 r030 c110	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach

s014 r030 c110	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s014 r030 c150	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Guarantees other than credit derivatives - LGD adjustment effect
	Prudential portfolio	Banking book
s014 r030 c160	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Credit derivatives - LGD adjustment effect
	Prudential portfolio	Banking book
s014 r030 c170	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Life insurance policies pledged to the lending institutions LGD adjustment effect
	Prudential portfolio	Banking book
s014 r030 c180	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Financial collateral LGD adjustment effect
	Prudential portfolio	Banking book
s014 r030 c190	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment

s014 r030 c190	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Real estate excluding immovable property for which alternative treatment is used
	Prudential portfolio	Banking book
s014 r030 c200	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Other physical collateral eligible for CRM under IRB approach
	Prudential portfolio	Banking book
s014 r030 c210	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Receivables eligible for CRM under IRB approach
	Prudential portfolio	Banking book
s014 r030 c220	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	CRM techniques double default treatment
	Prudential portfolio	Banking book
s014 r030 c230	Metric	Exposure weighted average LGD [pi]
	Base	Memorandum items
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s014 r030 c250	Metric	Maturity value (days) [ii]
	Base	Memorandum items

s014 r030 c250	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s014 r030 c260	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s014 r030 c280	Metric	Expected loss amount [mi]
	Base	Memorandum items
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s014 r030 c290	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s014 r030 c300	Metric	Number of obligors [ii]
	Base	Memorandum items
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s014 r040 c010	Metric	PD assigned to the obligor grade or pool [pi]
	Base	Memorandum items
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property

s014 r040 c010	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book

s014 r040 c020	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book

s014 r040 c040	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
	Prudential portfolio	Banking book

s014 r040 c050	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Credit derivatives - Substitution effect
	Prudential portfolio	Banking book

s014 r040 c060	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions substitution effect
	Prudential portfolio	Banking book

s014 r040 c070	Metric	CRM substitution effects Outflows including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property

s014 r040 c070	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	CRM techniques substitution effect
	Prudential portfolio	Banking book
s014 r040 c080	Metric	CRM substitution effects Inflows, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s014 r040 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s014 r040 c110	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s014 r040 c150	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Guarantees other than credit derivatives - LGD adjustment effect
	Prudential portfolio	Banking book
s014 r040 c160	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME

s014 r040 c160	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Credit derivatives - LGD adjustment effect
	Prudential portfolio	Banking book
s014 r040 c170	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Life insurance policies pledged to the lending institutions LGD adjustment effect
	Prudential portfolio	Banking book
s014 r040 c180	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Financial collateral LGD adjustment effect
	Prudential portfolio	Banking book
s014 r040 c190	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Real estate excluding immovable property for which alternative treatment is used
	Prudential portfolio	Banking book
s014 r040 c200	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Other physical collateral eligible for CRM under IRB approach
	Prudential portfolio	Banking book
s014 r040 c210	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach

s014 r040 c210	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Receivables eligible for CRM under IRB approach
	Prudential portfolio	Banking book
s014 r040 c220	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	CRM techniques double default treatment
	Prudential portfolio	Banking book
s014 r040 c230	Metric	Exposure weighted average LGD [pi]
	Base	Memorandum items
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s014 r040 c250	Metric	Maturity value (days) [ii]
	Base	Memorandum items
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s014 r040 c260	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s014 r040 c280	Metric	Expected loss amount [mi]
	Base	Memorandum items
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property

s014 r040 c280	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book

s014 r040 c290	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book

s014 r040 c300	Metric	Number of obligors [ii]
	Base	Memorandum items
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book

s014 r050 c010	Metric	PD assigned to the obligor grade or pool [pi]
	Base	Memorandum items
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book

s014 r050 c020	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book

s014 r050 c040	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect

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s014 r050 c040	Prudential portfolio	Banking book
s014 r050 c050	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Credit derivatives - Substitution effect
	Prudential portfolio	Banking book
s014 r050 c060	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions substitution effect
	Prudential portfolio	Banking book
s014 r050 c070	Metric	CRM substitution effects Outflows including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	CRM techniques substitution effect
	Prudential portfolio	Banking book
s014 r050 c080	Metric	CRM substitution effects Inflows, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s014 r050 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk

s014 r050 c090	Prudential portfolio	Banking book

s014 r050 c110	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book

s014 r050 c150	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Guarantees other than credit derivatives - LGD adjustment effect
	Prudential portfolio	Banking book

s014 r050 c160	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Credit derivatives - LGD adjustment effect
	Prudential portfolio	Banking book

s014 r050 c170	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Life insurance policies pledged to the lending institutions LGD adjustment effect
	Prudential portfolio	Banking book

s014 r050 c180	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk

s014 r050 c180	CRM Effects/Collateral	Financial collateral LGD adjustment effect
	Prudential portfolio	Banking book
s014 r050 c190	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Real estate excluding immovable property for which alternative treatment is used
	Prudential portfolio	Banking book
s014 r050 c200	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Other physical collateral eligible for CRM under IRB approach
	Prudential portfolio	Banking book
s014 r050 c210	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Receivables eligible for CRM under IRB approach
	Prudential portfolio	Banking book
s014 r050 c220	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	CRM techniques double default treatment
	Prudential portfolio	Banking book
s014 r050 c230	Metric	Exposure weighted average LGD [pi]
	Base	Memorandum items
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property

s014 r050 c230	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book

s014 r050 c250	Metric	Maturity value (days) [ii]
	Base	Memorandum items
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book

s014 r050 c260	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book

s014 r050 c280	Metric	Expected loss amount [mi]
	Base	Memorandum items
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book

s014 r050 c290	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book

s014 r050 c300	Metric	Number of obligors [ii]
	Base	Memorandum items
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book

s014 r060 c010	Metric	PD assigned to the obligor grade or pool [pi]
	Base	Memorandum items
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s014 r060 c020	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s014 r060 c040	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
	Prudential portfolio	Banking book
s014 r060 c050	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Credit derivatives - Substitution effect
	Prudential portfolio	Banking book
s014 r060 c060	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions substitution effect
	Prudential portfolio	Banking book

s014 r060 c070	Metric	CRM substitution effects Outflows including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	CRM techniques substitution effect
	Prudential portfolio	Banking book
s014 r060 c080	Metric	CRM substitution effects Inflows, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s014 r060 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s014 r060 c110	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s014 r060 c150	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Guarantees other than credit derivatives - LGD adjustment effect
	Prudential portfolio	Banking book
s014 r060 c160	Metric	Amount used for LGD adjustment [mi]

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s014 r060 c160	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Credit derivatives - LGD adjustment effect
	Prudential portfolio	Banking book
s014 r060 c170	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Life insurance policies pledged to the lending institutions LGD adjustment effect
	Prudential portfolio	Banking book
s014 r060 c180	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Financial collateral LGD adjustment effect
	Prudential portfolio	Banking book
s014 r060 c190	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Real estate excluding immovable property for which alternative treatment is used
	Prudential portfolio	Banking book
s014 r060 c200	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Other physical collateral eligible for CRM under IRB approach
	Prudential portfolio	Banking book

s014 r060 c210	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Receivables eligible for CRM under IRB approach
	Prudential portfolio	Banking book

s014 r060 c220	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	CRM techniques double default treatment
	Prudential portfolio	Banking book

s014 r060 c230	Metric	Exposure weighted average LGD [pi]
	Base	Memorandum items
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book

s014 r060 c250	Metric	Maturity value (days) [ii]
	Base	Memorandum items
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book

s014 r060 c260	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book

s014 r060 c280	Metric	Expected loss amount [mi]

s014 r060 c280	Base	Memorandum items
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s014 r060 c290	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s014 r060 c300	Metric	Number of obligors [ii]
	Base	Memorandum items
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s014 r070 c010	Metric	PD assigned to the obligor grade or pool [pi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s014 r070 c020	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s014 r070 c030	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures

s014 r070 c030	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment	
	Approach	Advanced IRB Approach	
	Exposure class	Retail exposures secured by immovable property	
	Counterparty sector	Counterparties other than SME	
	Type of risk	Credit risk, counterparty credit risk and free deliveries	
	Counterparty	Large regulated financial entities and unregulated financial entities	
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M	
	Prudential portfolio	Banking book	
s014 r070 c040	Metric	CRM substitution effects - Value of Guarantees [mi]	
	Base	Exposures	
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment	
	Approach	Advanced IRB Approach	
	Exposure class	Retail exposures secured by immovable property	
	Counterparty sector	Counterparties other than SME	
	Type of risk	Credit risk, counterparty credit risk and free deliveries	
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect	
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M	
	Prudential portfolio	Banking book	
s014 r070 c050	Metric	CRM substitution effects - Value of Credit derivatives [mi]	
	Base	Exposures	
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment	
	Approach	Advanced IRB Approach	
	Exposure class	Retail exposures secured by immovable property	
	Counterparty sector	Counterparties other than SME	
	Type of risk	Credit risk, counterparty credit risk and free deliveries	
	CRM Effects/Collateral	Credit derivatives - Substitution effect	
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M	
	Prudential portfolio	Banking book	
s014 r070 c060	Metric	CRM substitution effects - Value of Other funded credit protection [mi]	
	Base	Exposures	
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment	
	Approach	Advanced IRB Approach	
	Exposure class	Retail exposures secured by immovable property	
	Counterparty sector	Counterparties other than SME	
	Type of risk	Credit risk, counterparty credit risk and free deliveries	
	CRM Effects/Collateral	Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions substitution effect	
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M	
	Prudential portfolio	Banking book	
s014 r070 c070	Metric	CRM substitution effects Outflows including value adjustments and provisions [mi]	
	Base	Exposures	
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment	
	Approach	Advanced IRB Approach	
	Exposure class	Retail exposures secured by immovable property	
	Counterparty sector	Counterparties other than SME	

s014 r070 c070	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques substitution effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s014 r070 c080	Metric	CRM substitution effects Inflows, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s014 r070 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s014 r070 c110	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s014 r070 c140	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Counterparty	Large regulated financial entities and unregulated financial entities
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s014 r070 c150	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures

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s014 r070 c150	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment	
	Approach	Advanced IRB Approach	
	Exposure class	Retail exposures secured by immovable property	
	Counterparty sector	Counterparties other than SME	
	Type of risk	Credit risk, counterparty credit risk and free deliveries	
	CRM Effects/Collateral	Guarantees other than credit derivatives - LGD adjustment effect	
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M	
	Prudential portfolio	Banking book	
s014 r070 c160	Metric	Amount used for LGD adjustment [mi]	
	Base	Exposures	
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment	
	Approach	Advanced IRB Approach	
	Exposure class	Retail exposures secured by immovable property	
	Counterparty sector	Counterparties other than SME	
	Type of risk	Credit risk, counterparty credit risk and free deliveries	
	CRM Effects/Collateral	Credit derivatives - LGD adjustment effect	
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M	
	Prudential portfolio	Banking book	
s014 r070 c170	Metric	Amount used for LGD adjustment [mi]	
	Base	Exposures	
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment	
	Approach	Advanced IRB Approach	
	Exposure class	Retail exposures secured by immovable property	
	Counterparty sector	Counterparties other than SME	
	Type of risk	Credit risk, counterparty credit risk and free deliveries	
	CRM Effects/Collateral	Life insurance policies pledged to the lending institutions LGD adjustment effect	
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M	
	Prudential portfolio	Banking book	
s014 r070 c180	Metric	Amount used for LGD adjustment [mi]	
	Base	Exposures	
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment	
	Approach	Advanced IRB Approach	
	Exposure class	Retail exposures secured by immovable property	
	Counterparty sector	Counterparties other than SME	
	Type of risk	Credit risk, counterparty credit risk and free deliveries	
	CRM Effects/Collateral	Financial collateral LGD adjustment effect	
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M	
	Prudential portfolio	Banking book	
s014 r070 c190	Metric	Amount used for LGD adjustment [mi]	
	Base	Exposures	
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment	
	Approach	Advanced IRB Approach	
	Exposure class	Retail exposures secured by immovable property	
	Counterparty sector	Counterparties other than SME	

s014 r070 c190	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Real estate excluding immovable property for which alternative treatment is used
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s014 r070 c200	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Other physical collateral eligible for CRM under IRB approach
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s014 r070 c210	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Receivables eligible for CRM under IRB approach
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s014 r070 c220	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques double default treatment
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s014 r070 c230	Metric	Exposure weighted average LGD [pi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book

s014 r070 c240	Metric	Exposure weighted average LGD [pi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Counterparty	Large regulated financial entities and unregulated financial entities
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s014 r070 c250	Metric	Maturity value (days) [ii]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s014 r070 c260	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s014 r070 c270	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Counterparty	Large regulated financial entities and unregulated financial entities
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s014 r070 c280	Metric	Expected loss amount [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME

s014 r070 c280	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s014 r070 c290	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s014 r070 c300	Metric	Number of obligors [ii]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s014 r090 c020	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
s014 r090 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
s014 r090 c110	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach

s014 r090 c110	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
s014 r090 c260	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
s014 r090 c280	Metric	Expected loss amount [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
s014 r090 c290	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
s014 r100 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	0%
s014 r100 c110	Metric	Exposure value [mi]

s014 r100 c110	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	0%
s014 r100 c260	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	0%
s014 r100 c280	Metric	Expected loss amount [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	0%
s014 r100 c290	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	0%
s014 r110 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property

s014 r110 c090	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	50%
s014 r110 c110	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	50%
s014 r110 c260	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	50%
s014 r110 c280	Metric	Expected loss amount [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	50%
s014 r110 c290	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book

s014 r110 c290	Risk weights	50%

s014 r120 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	70%

s014 r120 c110	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	70%

s014 r120 c260	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	70%

s014 r120 c280	Metric	Expected loss amount [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	70%

s014 r120 c290	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items

s014 r120 c290	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	70%
s014 r130 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Residual maturity	>= 2,5 years
	Risk weights	70%
s014 r130 c110	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Residual maturity	>= 2,5 years
	Risk weights	70%
s014 r130 c260	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Residual maturity	>= 2,5 years
	Risk weights	70%
s014 r130 c280	Metric	Expected loss amount [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment

s014 r130 c280	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Residual maturity	>= 2,5 years
	Risk weights	70%
s014 r130 c290	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Residual maturity	>= 2,5 years
	Risk weights	70%
s014 r140 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	90%
s014 r140 c110	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	90%
s014 r140 c260	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property

s014 r140 c260	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	90%
s014 r140 c280	Metric	Expected loss amount [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	90%
s014 r140 c290	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	90%
s014 r150 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	115%
s014 r150 c110	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book

s014 r150 c110	Risk weights	115%

s014 r150 c260	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	115%

s014 r150 c280	Metric	Expected loss amount [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	115%

s014 r150 c290	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	115%

s014 r160 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	250%

s014 r160 c110	Metric	Exposure value [mi]
	Base	Exposures

s014 r160 c110	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	250%
s014 r160 c260	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	250%
s014 r160 c280	Metric	Expected loss amount [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	250%
s014 r160 c290	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	250%
s014 r170 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME

s014 r170 c090	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Alternative treatment for exposures secured by real estate
	Prudential portfolio	Banking book

s014 r170 c110	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Alternative treatment for exposures secured by real estate
	Prudential portfolio	Banking book

s014 r170 c260	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Alternative treatment for exposures secured by real estate
	Prudential portfolio	Banking book

s014 r170 c290	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Alternative treatment for exposures secured by real estate
	Prudential portfolio	Banking book

s014 r180 c030	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Counterparty	Large regulated financial entities and unregulated financial entities
	Methods to determine risk weights	Risk weighted exposure amounts calculated using RW, other
	Prudential portfolio	Banking book

s014 r180 c040	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment

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s014 r180 c040	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using RW, other
	Prudential portfolio	Banking book
s014 r180 c050	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Credit derivatives - Substitution effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using RW, other
	Prudential portfolio	Banking book
s014 r180 c060	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions substitution effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using RW, other
	Prudential portfolio	Banking book
s014 r180 c070	Metric	CRM substitution effects Outflows including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques substitution effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using RW, other
	Prudential portfolio	Banking book
s014 r180 c080	Metric	CRM substitution effects Inflows, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries

COREP

| s014 r180 c080 | Methods to determine risk weights | Risk weighted exposure amounts calculated using RW, other |
| | Prudential portfolio | Banking book |

s014 r180 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using RW, other
	Prudential portfolio	Banking book

s014 r180 c110	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using RW, other
	Prudential portfolio	Banking book

s014 r180 c260	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using RW, other
	Prudential portfolio	Banking book

s014 r180 c290	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using RW, other
	Prudential portfolio	Banking book

s014 r190 c010	Metric	PD assigned to the obligor grade or pool [pi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property

s014 r190 c010

Counterparty sector	Counterparties other than SME
Type of risk	Dilution risk
Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
Prudential portfolio	Banking book

s014 r190 c030

Metric	Original exposure pre conversion factors [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Advanced IRB Approach
Exposure class	Retail exposures secured by immovable property
Counterparty sector	Counterparties other than SME
Type of risk	Dilution risk
Counterparty	Large regulated financial entities and unregulated financial entities
Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
Prudential portfolio	Banking book

s014 r190 c040

Metric	CRM substitution effects - Value of Guarantees [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Advanced IRB Approach
Exposure class	Retail exposures secured by immovable property
Counterparty sector	Counterparties other than SME
Type of risk	Dilution risk
CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
Prudential portfolio	Banking book

s014 r190 c050

Metric	CRM substitution effects - Value of Credit derivatives [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Advanced IRB Approach
Exposure class	Retail exposures secured by immovable property
Counterparty sector	Counterparties other than SME
Type of risk	Dilution risk
CRM Effects/Collateral	Credit derivatives - Substitution effect
Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
Prudential portfolio	Banking book

s014 r190 c060

Metric	CRM substitution effects - Value of Other funded credit protection [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Advanced IRB Approach
Exposure class	Retail exposures secured by immovable property
Counterparty sector	Counterparties other than SME
Type of risk	Dilution risk
CRM Effects/Collateral	Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions substitution effect
Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
Prudential portfolio	Banking book

s014 r190 c070

Metric	CRM substitution effects Outflows including value adjustments and provisions [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Advanced IRB Approach
Exposure class	Retail exposures secured by immovable property
Counterparty sector	Counterparties other than SME
Type of risk	Dilution risk
CRM Effects/Collateral	CRM techniques substitution effect
Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
Prudential portfolio	Banking book

s014 r190 c080

Metric	CRM substitution effects Inflows, including value adjustments and provisions [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Advanced IRB Approach
Exposure class	Retail exposures secured by immovable property
Counterparty sector	Counterparties other than SME
Type of risk	Dilution risk
Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
Prudential portfolio	Banking book

s014 r190 c090

Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Advanced IRB Approach
Exposure class	Retail exposures secured by immovable property
Counterparty sector	Counterparties other than SME
Type of risk	Dilution risk
Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
Prudential portfolio	Banking book

s014 r190 c110

Metric	Exposure value [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Advanced IRB Approach
Exposure class	Retail exposures secured by immovable property
Counterparty sector	Counterparties other than SME
Type of risk	Dilution risk
Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
Prudential portfolio	Banking book

s014 r190 c150

Metric	Amount used for LGD adjustment [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Advanced IRB Approach
Exposure class	Retail exposures secured by immovable property
Counterparty sector	Counterparties other than SME

s014 r190 c150	Type of risk	Dilution risk
	CRM Effects/Collateral	Guarantees other than credit derivatives - LGD adjustment effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s014 r190 c160	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Type of risk	Dilution risk
	CRM Effects/Collateral	Credit derivatives - LGD adjustment effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s014 r190 c170	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Type of risk	Dilution risk
	CRM Effects/Collateral	Life insurance policies pledged to the lending institutions LGD adjustment effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s014 r190 c180	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Type of risk	Dilution risk
	CRM Effects/Collateral	Financial collateral LGD adjustment effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s014 r190 c190	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Type of risk	Dilution risk
	CRM Effects/Collateral	Real estate excluding immovable property for which alternative treatment is used
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book

s014 r190 c200	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Type of risk	Dilution risk
	CRM Effects/Collateral	Other physical collateral eligible for CRM under IRB approach
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s014 r190 c210	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Type of risk	Dilution risk
	CRM Effects/Collateral	Receivables eligible for CRM under IRB approach
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s014 r190 c220	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Type of risk	Dilution risk
	CRM Effects/Collateral	CRM techniques double default treatment
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s014 r190 c230	Metric	Exposure weighted average LGD [pi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Type of risk	Dilution risk
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s014 r190 c250	Metric	Maturity value (days) [ii]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach

s014 r190 c250	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Type of risk	Dilution risk
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s014 r190 c260	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Type of risk	Dilution risk
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s014 r190 c280	Metric	Expected loss amount [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Type of risk	Dilution risk
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s014 r190 c290	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Type of risk	Dilution risk
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s014 r190 c300	Metric	Number of obligors [ii]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Type of risk	Dilution risk
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s015 r010 c010	Metric	PD assigned to the obligor grade or pool [pi]
	Base	Memorandum items

s015 r010 c010	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s015 r010 c020	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s015 r010 c030	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Counterparty	Large regulated financial entities and unregulated financial entities
	Prudential portfolio	Banking book
s015 r010 c040	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
	Prudential portfolio	Banking book
s015 r010 c050	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Credit derivatives - Substitution effect
	Prudential portfolio	Banking book
s015 r010 c060	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures

COREP

s015 r010 c060	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment	
	Approach	Advanced IRB Approach	
	Exposure class	Retail exposures - qualifying revolving	
	Counterparty sector	Counterparties other than SME	
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries	
	CRM Effects/Collateral	Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions substitution effect	
	Prudential portfolio	Banking book	
s015 r010 c070	Metric	CRM substitution effects Outflows including value adjustments and provisions [mi]	
	Base	Exposures	
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment	
	Approach	Advanced IRB Approach	
	Exposure class	Retail exposures - qualifying revolving	
	Counterparty sector	Counterparties other than SME	
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries	
	CRM Effects/Collateral	CRM techniques substitution effect	
	Prudential portfolio	Banking book	
s015 r010 c080	Metric	CRM substitution effects Inflows, including value adjustments and provisions [mi]	
	Base	Exposures	
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment	
	Approach	Advanced IRB Approach	
	Exposure class	Retail exposures - qualifying revolving	
	Counterparty sector	Counterparties other than SME	
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries	
	Prudential portfolio	Banking book	
s015 r010 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]	
	Base	Exposures	
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment	
	Approach	Advanced IRB Approach	
	Exposure class	Retail exposures - qualifying revolving	
	Counterparty sector	Counterparties other than SME	
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries	
	Prudential portfolio	Banking book	
s015 r010 c110	Metric	Exposure value [mi]	
	Base	Exposures	
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment	
	Approach	Advanced IRB Approach	
	Exposure class	Retail exposures - qualifying revolving	
	Counterparty sector	Counterparties other than SME	
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries	
	Prudential portfolio	Banking book	
s015 r010 c140	Metric	Exposure value [mi]	
	Base	Exposures	
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment	

COREP

s015 r010 c140	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Counterparty	Large regulated financial entities and unregulated financial entities
	Prudential portfolio	Banking book
s015 r010 c150	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Guarantees other than credit derivatives - LGD adjustment effect
	Prudential portfolio	Banking book
s015 r010 c160	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Credit derivatives - LGD adjustment effect
	Prudential portfolio	Banking book
s015 r010 c170	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Life insurance policies pledged to the lending institutions LGD adjustment effect
	Prudential portfolio	Banking book
s015 r010 c180	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Financial collateral LGD adjustment effect
	Prudential portfolio	Banking book
s015 r010 c190	Metric	Amount used for LGD adjustment [mi]

s015 r010 c190

Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Advanced IRB Approach
Exposure class	Retail exposures - qualifying revolving
Counterparty sector	Counterparties other than SME
Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
CRM Effects/Collateral	Real estate excluding immovable property for which alternative treatment is used
Prudential portfolio	Banking book

s015 r010 c200

Metric	Amount used for LGD adjustment [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Advanced IRB Approach
Exposure class	Retail exposures - qualifying revolving
Counterparty sector	Counterparties other than SME
Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
CRM Effects/Collateral	Other physical collateral eligible for CRM under IRB approach
Prudential portfolio	Banking book

s015 r010 c210

Metric	Amount used for LGD adjustment [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Advanced IRB Approach
Exposure class	Retail exposures - qualifying revolving
Counterparty sector	Counterparties other than SME
Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
CRM Effects/Collateral	Receivables eligible for CRM under IRB approach
Prudential portfolio	Banking book

s015 r010 c220

Metric	Amount used for LGD adjustment [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Advanced IRB Approach
Exposure class	Retail exposures - qualifying revolving
Counterparty sector	Counterparties other than SME
Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
CRM Effects/Collateral	CRM techniques double default treatment
Prudential portfolio	Banking book

s015 r010 c230

Metric	Exposure weighted average LGD [pi]
Base	Memorandum items
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Advanced IRB Approach
Exposure class	Retail exposures - qualifying revolving
Counterparty sector	Counterparties other than SME
Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
Prudential portfolio	Banking book

COREP

s015 r010 c240		
	Metric	Exposure weighted average LGD [pi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Counterparty	Large regulated financial entities and unregulated financial entities
	Prudential portfolio	Banking book

s015 r010 c250		
	Metric	Maturity value (days) [ii]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book

s015 r010 c260		
	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book

s015 r010 c270		
	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Counterparty	Large regulated financial entities and unregulated financial entities
	Prudential portfolio	Banking book

s015 r010 c280		
	Metric	Expected loss amount [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book

s015 r010 c290		
	Metric	Risk adjustments and provisions [mi]

s015 r010 c290	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s015 r010 c300	Metric	Number of obligors [ii]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s015 r020 c010	Metric	PD assigned to the obligor grade or pool [pi]
	Base	Memorandum items
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s015 r020 c020	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s015 r020 c040	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
	Prudential portfolio	Banking book
s015 r020 c050	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment

COREP

s015 r020 c050	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Credit derivatives - Substitution effect
	Prudential portfolio	Banking book
s015 r020 c060	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions substitution effect
	Prudential portfolio	Banking book
s015 r020 c070	Metric	CRM substitution effects Outflows including value adjustments and provisions [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	CRM techniques substitution effect
	Prudential portfolio	Banking book
s015 r020 c080	Metric	CRM substitution effects Inflows, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s015 r020 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s015 r020 c110	Metric	Exposure value [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment

s015 r020 c110	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s015 r020 c150	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Guarantees other than credit derivatives - LGD adjustment effect
	Prudential portfolio	Banking book
s015 r020 c160	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Credit derivatives - LGD adjustment effect
	Prudential portfolio	Banking book
s015 r020 c170	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Life insurance policies pledged to the lending institutions LGD adjustment effect
	Prudential portfolio	Banking book
s015 r020 c180	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Financial collateral LGD adjustment effect
	Prudential portfolio	Banking book
s015 r020 c190	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures

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s015 r020 c190	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Real estate excluding immovable property for which alternative treatment is used
	Prudential portfolio	Banking book
s015 r020 c200	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Other physical collateral eligible for CRM under IRB approach
	Prudential portfolio	Banking book
s015 r020 c210	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Receivables eligible for CRM under IRB approach
	Prudential portfolio	Banking book
s015 r020 c220	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	CRM techniques double default treatment
	Prudential portfolio	Banking book
s015 r020 c230	Metric	Exposure weighted average LGD [pi]
	Base	Memorandum items
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s015 r020 c250	Metric	Maturity value (days) [ii]

s015 r020 c250	Base	Memorandum items
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s015 r020 c260	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s015 r020 c280	Metric	Expected loss amount [mi]
	Base	Memorandum items
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s015 r020 c290	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s015 r020 c300	Metric	Number of obligors [ii]
	Base	Memorandum items
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s015 r030 c010	Metric	PD assigned to the obligor grade or pool [pi]
	Base	Memorandum items
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach

s015 r030 c010	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s015 r030 c020	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s015 r030 c040	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
	Prudential portfolio	Banking book
s015 r030 c050	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Credit derivatives - Substitution effect
	Prudential portfolio	Banking book
s015 r030 c060	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions substitution effect
	Prudential portfolio	Banking book
s015 r030 c070	Metric	CRM substitution effects Outflows including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach

s015 r030 c070	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	CRM techniques substitution effect
	Prudential portfolio	Banking book
s015 r030 c080	Metric	CRM substitution effects Inflows, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s015 r030 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s015 r030 c110	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s015 r030 c150	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Guarantees other than credit derivatives - LGD adjustment effect
	Prudential portfolio	Banking book
s015 r030 c160	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - qualifying revolving

s015 r030 c160	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Credit derivatives - LGD adjustment effect
	Prudential portfolio	Banking book
s015 r030 c170	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Life insurance policies pledged to the lending institutions LGD adjustment effect
	Prudential portfolio	Banking book
s015 r030 c180	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Financial collateral LGD adjustment effect
	Prudential portfolio	Banking book
s015 r030 c190	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Real estate excluding immovable property for which alternative treatment is used
	Prudential portfolio	Banking book
s015 r030 c200	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Other physical collateral eligible for CRM under IRB approach
	Prudential portfolio	Banking book
s015 r030 c210	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment

s015 r030 c210	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Receivables eligible for CRM under IRB approach
	Prudential portfolio	Banking book
s015 r030 c220	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	CRM techniques double default treatment
	Prudential portfolio	Banking book
s015 r030 c230	Metric	Exposure weighted average LGD [pi]
	Base	Memorandum items
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s015 r030 c250	Metric	Maturity value (days) [ii]
	Base	Memorandum items
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s015 r030 c260	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s015 r030 c280	Metric	Expected loss amount [mi]
	Base	Memorandum items
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach

s015 r030 c280	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s015 r030 c290	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s015 r030 c300	Metric	Number of obligors [ii]
	Base	Memorandum items
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s015 r040 c010	Metric	PD assigned to the obligor grade or pool [pi]
	Base	Memorandum items
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s015 r040 c020	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s015 r040 c040	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk

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s015 r040 c040	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
	Prudential portfolio	Banking book
s015 r040 c050	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Credit derivatives - Substitution effect
	Prudential portfolio	Banking book
s015 r040 c060	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions substitution effect
	Prudential portfolio	Banking book
s015 r040 c070	Metric	CRM substitution effects Outflows including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	CRM techniques substitution effect
	Prudential portfolio	Banking book
s015 r040 c080	Metric	CRM substitution effects Inflows, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s015 r040 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME

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s015 r040 c090	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s015 r040 c110	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s015 r040 c150	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Guarantees other than credit derivatives - LGD adjustment effect
	Prudential portfolio	Banking book
s015 r040 c160	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Credit derivatives - LGD adjustment effect
	Prudential portfolio	Banking book
s015 r040 c170	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Life insurance policies pledged to the lending institutions LGD adjustment effect
	Prudential portfolio	Banking book
s015 r040 c180	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME

s015 r040 c180	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Financial collateral LGD adjustment effect
	Prudential portfolio	Banking book
s015 r040 c190	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Real estate excluding immovable property for which alternative treatment is used
	Prudential portfolio	Banking book
s015 r040 c200	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Other physical collateral eligible for CRM under IRB approach
	Prudential portfolio	Banking book
s015 r040 c210	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Receivables eligible for CRM under IRB approach
	Prudential portfolio	Banking book
s015 r040 c220	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	CRM techniques double default treatment
	Prudential portfolio	Banking book
s015 r040 c230	Metric	Exposure weighted average LGD [pi]
	Base	Memorandum items
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach

s015 r040 c230	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s015 r040 c250	Metric	Maturity value (days) [ii]
	Base	Memorandum items
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s015 r040 c260	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s015 r040 c280	Metric	Expected loss amount [mi]
	Base	Memorandum items
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s015 r040 c290	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s015 r040 c300	Metric	Number of obligors [ii]
	Base	Memorandum items
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk

s015 r040 c300	Prudential portfolio	Banking book

s015 r050 c010	Metric	PD assigned to the obligor grade or pool [pi]
	Base	Memorandum items
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book

s015 r050 c020	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book

s015 r050 c040	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
	Prudential portfolio	Banking book

s015 r050 c050	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Credit derivatives - Substitution effect
	Prudential portfolio	Banking book

s015 r050 c060	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions substitution effect

s015 r050 c060	Prudential portfolio	Banking book

s015 r050 c070	Metric	CRM substitution effects Outflows including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	CRM techniques substitution effect
	Prudential portfolio	Banking book

s015 r050 c080	Metric	CRM substitution effects Inflows, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book

s015 r050 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book

s015 r050 c110	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book

s015 r050 c150	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Guarantees other than credit derivatives - LGD adjustment effect
	Prudential portfolio	Banking book

s015 r050 c160	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Credit derivatives - LGD adjustment effect
	Prudential portfolio	Banking book
s015 r050 c170	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Life insurance policies pledged to the lending institutions LGD adjustment effect
	Prudential portfolio	Banking book
s015 r050 c180	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Financial collateral LGD adjustment effect
	Prudential portfolio	Banking book
s015 r050 c190	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Real estate excluding immovable property for which alternative treatment is used
	Prudential portfolio	Banking book
s015 r050 c200	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Other physical collateral eligible for CRM under IRB approach

s015 r050 c200	Prudential portfolio		Banking book

s015 r050 c210	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Receivables eligible for CRM under IRB approach
	Prudential portfolio	Banking book

s015 r050 c220	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	CRM techniques double default treatment
	Prudential portfolio	Banking book

s015 r050 c230	Metric	Exposure weighted average LGD [pi]
	Base	Memorandum items
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book

s015 r050 c250	Metric	Maturity value (days) [ii]
	Base	Memorandum items
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book

s015 r050 c260	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book

s015 r050 c280		
	Metric	Expected loss amount [mi]
	Base	Memorandum items
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s015 r050 c290		
	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s015 r050 c300		
	Metric	Number of obligors [ii]
	Base	Memorandum items
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s015 r060 c010		
	Metric	PD assigned to the obligor grade or pool [pi]
	Base	Memorandum items
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s015 r060 c020		
	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s015 r060 c040		
	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting

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s015 r060 c040	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
	Prudential portfolio	Banking book
s015 r060 c050	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Credit derivatives - Substitution effect
	Prudential portfolio	Banking book
s015 r060 c060	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions substitution effect
	Prudential portfolio	Banking book
s015 r060 c070	Metric	CRM substitution effects Outflows including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	CRM techniques substitution effect
	Prudential portfolio	Banking book
s015 r060 c080	Metric	CRM substitution effects Inflows, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	CRM techniques substitution effect
	Prudential portfolio	Banking book
s015 r060 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures

s015 r060 c090	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s015 r060 c110	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s015 r060 c150	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Guarantees other than credit derivatives - LGD adjustment effect
	Prudential portfolio	Banking book
s015 r060 c160	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Credit derivatives - LGD adjustment effect
	Prudential portfolio	Banking book
s015 r060 c170	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Life insurance policies pledged to the lending institutions LGD adjustment effect
	Prudential portfolio	Banking book
s015 r060 c180	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures

s015 r060 c180	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Financial collateral LGD adjustment effect
	Prudential portfolio	Banking book
s015 r060 c190	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Real estate excluding immovable property for which alternative treatment is used
	Prudential portfolio	Banking book
s015 r060 c200	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Other physical collateral eligible for CRM under IRB approach
	Prudential portfolio	Banking book
s015 r060 c210	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Receivables eligible for CRM under IRB approach
	Prudential portfolio	Banking book
s015 r060 c220	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	CRM techniques double default treatment
	Prudential portfolio	Banking book

s015 r060 c230	Metric	Exposure weighted average LGD [pi]
	Base	Memorandum items
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s015 r060 c250	Metric	Maturity value (days) [ii]
	Base	Memorandum items
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s015 r060 c260	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s015 r060 c280	Metric	Expected loss amount [mi]
	Base	Memorandum items
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s015 r060 c290	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s015 r060 c300	Metric	Number of obligors [ii]
	Base	Memorandum items
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting

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s015 r060 c300	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s015 r070 c010	Metric	PD assigned to the obligor grade or pool [pi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s015 r070 c020	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s015 r070 c030	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Counterparty	Large regulated financial entities and unregulated financial entities
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s015 r070 c040	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book

s015 r070 c050		
	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Credit derivatives - Substitution effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book

s015 r070 c060		
	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions substitution effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book

s015 r070 c070		
	Metric	CRM substitution effects Outflows including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques substitution effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book

s015 r070 c080		
	Metric	CRM substitution effects Inflows, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book

s015 r070 c090		
	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - qualifying revolving

s015 r070 c090	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s015 r070 c110	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s015 r070 c140	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Counterparty	Large regulated financial entities and unregulated financial entities
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s015 r070 c150	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Guarantees other than credit derivatives - LGD adjustment effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s015 r070 c160	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Credit derivatives - LGD adjustment effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book

s015 r070 c170	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Life insurance policies pledged to the lending institutions LGD adjustment effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s015 r070 c180	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Financial collateral LGD adjustment effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s015 r070 c190	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Real estate excluding immovable property for which alternative treatment is used
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s015 r070 c200	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Other physical collateral eligible for CRM under IRB approach
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s015 r070 c210	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach

s015 r070 c210	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Receivables eligible for CRM under IRB approach
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s015 r070 c220	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques double default treatment
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s015 r070 c230	Metric	Exposure weighted average LGD [pi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s015 r070 c240	Metric	Exposure weighted average LGD [pi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Counterparty	Large regulated financial entities and unregulated financial entities
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s015 r070 c250	Metric	Maturity value (days) [ii]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book

s015 r070 c260

Metric	Risk weighted exposure amount [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Advanced IRB Approach
Exposure class	Retail exposures - qualifying revolving
Counterparty sector	Counterparties other than SME
Type of risk	Credit risk, counterparty credit risk and free deliveries
Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
Prudential portfolio	Banking book

s015 r070 c270

Metric	Risk weighted exposure amount [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Advanced IRB Approach
Exposure class	Retail exposures - qualifying revolving
Counterparty sector	Counterparties other than SME
Type of risk	Credit risk, counterparty credit risk and free deliveries
Counterparty	Large regulated financial entities and unregulated financial entities
Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
Prudential portfolio	Banking book

s015 r070 c280

Metric	Expected loss amount [mi]
Base	Memorandum items
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Advanced IRB Approach
Exposure class	Retail exposures - qualifying revolving
Counterparty sector	Counterparties other than SME
Type of risk	Credit risk, counterparty credit risk and free deliveries
Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
Prudential portfolio	Banking book

s015 r070 c290

Metric	Risk adjustments and provisions [mi]
Base	Memorandum items
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Advanced IRB Approach
Exposure class	Retail exposures - qualifying revolving
Counterparty sector	Counterparties other than SME
Type of risk	Credit risk, counterparty credit risk and free deliveries
Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
Prudential portfolio	Banking book

s015 r070 c300

Metric	Number of obligors [ii]
Base	Memorandum items
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Advanced IRB Approach
Exposure class	Retail exposures - qualifying revolving
Counterparty sector	Counterparties other than SME

s015 r070 c300	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s015 r090 c020	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
s015 r090 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
s015 r090 c110	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
s015 r090 c260	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
s015 r090 c280	Metric	Expected loss amount [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach

s015 r090 c280	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
s015 r090 c290	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
s015 r100 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	0%
s015 r100 c110	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	0%
s015 r100 c260	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	0%

s015 r100 c280	Metric	Expected loss amount [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	0%
s015 r100 c290	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	0%
s015 r110 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	50%
s015 r110 c110	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	50%
s015 r110 c260	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment

s015 r110 c260	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	50%
s015 r110 c280	Metric	Expected loss amount [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	50%
s015 r110 c290	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	50%
s015 r120 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	70%
s015 r120 c110	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries

s015 r120 c110	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	70%

s015 r120 c260	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	70%

s015 r120 c280	Metric	Expected loss amount [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	70%

s015 r120 c290	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	70%

s015 r130 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Residual maturity	>= 2,5 years
	Risk weights	70%

s015 r130 c110	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Residual maturity	>= 2,5 years
	Risk weights	70%

s015 r130 c260	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Residual maturity	>= 2,5 years
	Risk weights	70%

s015 r130 c280	Metric	Expected loss amount [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Residual maturity	>= 2,5 years
	Risk weights	70%

s015 r130 c290	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Residual maturity	>= 2,5 years
	Risk weights	70%

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s015 r140 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	90%
s015 r140 c110	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	90%
s015 r140 c260	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	90%
s015 r140 c280	Metric	Expected loss amount [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	90%
s015 r140 c290	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment

s015 r140 c290	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	90%
s015 r150 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	115%
s015 r150 c110	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	115%
s015 r150 c260	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	115%
s015 r150 c280	Metric	Expected loss amount [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries

s015 r150 c280	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	115%

s015 r150 c290	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	115%

s015 r160 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	250%

s015 r160 c110	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	250%

s015 r160 c260	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	250%

s015 r160 c280	Metric	Expected loss amount [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	250%
s015 r160 c290	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	250%
s015 r170 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Alternative treatment for exposures secured by real estate
	Prudential portfolio	Banking book
s015 r170 c110	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Alternative treatment for exposures secured by real estate
	Prudential portfolio	Banking book
s015 r170 c260	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME

s015 r170 c260	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Alternative treatment for exposures secured by real estate
	Prudential portfolio	Banking book

s015 r170 c290	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Alternative treatment for exposures secured by real estate
	Prudential portfolio	Banking book

s015 r180 c030	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Counterparty	Large regulated financial entities and unregulated financial entities
	Methods to determine risk weights	Risk weighted exposure amounts calculated using RW, other
	Prudential portfolio	Banking book

s015 r180 c040	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using RW, other
	Prudential portfolio	Banking book

s015 r180 c050	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Credit derivatives - Substitution effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using RW, other
	Prudential portfolio	Banking book

| s015 r180 c060 | Metric | CRM substitution effects - Value of Other funded credit protection [mi] |

s015 r180 c060	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions substitution effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using RW, other
	Prudential portfolio	Banking book
s015 r180 c070	Metric	CRM substitution effects Outflows including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques substitution effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using RW, other
	Prudential portfolio	Banking book
s015 r180 c080	Metric	CRM substitution effects Inflows, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using RW, other
	Prudential portfolio	Banking book
s015 r180 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using RW, other
	Prudential portfolio	Banking book
s015 r180 c110	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries

s015 r180 c110

Methods to determine risk weights	Risk weighted exposure amounts calculated using RW, other
Prudential portfolio	Banking book

s015 r180 c260

Metric	Risk weighted exposure amount [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Advanced IRB Approach
Exposure class	Retail exposures - qualifying revolving
Counterparty sector	Counterparties other than SME
Type of risk	Credit risk, counterparty credit risk and free deliveries
Methods to determine risk weights	Risk weighted exposure amounts calculated using RW, other
Prudential portfolio	Banking book

s015 r180 c290

Metric	Risk adjustments and provisions [mi]
Base	Memorandum items
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Advanced IRB Approach
Exposure class	Retail exposures - qualifying revolving
Counterparty sector	Counterparties other than SME
Type of risk	Credit risk, counterparty credit risk and free deliveries
Methods to determine risk weights	Risk weighted exposure amounts calculated using RW, other
Prudential portfolio	Banking book

s015 r190 c010

Metric	PD assigned to the obligor grade or pool [pi]
Base	Memorandum items
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Advanced IRB Approach
Exposure class	Retail exposures - qualifying revolving
Counterparty sector	Counterparties other than SME
Type of risk	Dilution risk
Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
Prudential portfolio	Banking book

s015 r190 c030

Metric	Original exposure pre conversion factors [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Advanced IRB Approach
Exposure class	Retail exposures - qualifying revolving
Counterparty sector	Counterparties other than SME
Type of risk	Dilution risk
Counterparty	Large regulated financial entities and unregulated financial entities
Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
Prudential portfolio	Banking book

s015 r190 c040

Metric	CRM substitution effects - Value of Guarantees [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Advanced IRB Approach

s015 r190 c040	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Type of risk	Dilution risk
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s015 r190 c050	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Type of risk	Dilution risk
	CRM Effects/Collateral	Credit derivatives - Substitution effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s015 r190 c060	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Type of risk	Dilution risk
	CRM Effects/Collateral	Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions substitution effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s015 r190 c070	Metric	CRM substitution effects Outflows including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Type of risk	Dilution risk
	CRM Effects/Collateral	CRM techniques substitution effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s015 r190 c080	Metric	CRM substitution effects Inflows, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Type of risk	Dilution risk
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M

s015 r190 c080	Prudential portfolio	Banking book

s015 r190 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Type of risk	Dilution risk
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book

s015 r190 c110	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Type of risk	Dilution risk
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book

s015 r190 c150	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Type of risk	Dilution risk
	CRM Effects/Collateral	Guarantees other than credit derivatives - LGD adjustment effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book

s015 r190 c160	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Type of risk	Dilution risk
	CRM Effects/Collateral	Credit derivatives - LGD adjustment effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book

s015 r190 c170	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach

s015 r190 c170	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Type of risk	Dilution risk
	CRM Effects/Collateral	Life insurance policies pledged to the lending institutions LGD adjustment effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s015 r190 c180	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Type of risk	Dilution risk
	CRM Effects/Collateral	Financial collateral LGD adjustment effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s015 r190 c190	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Type of risk	Dilution risk
	CRM Effects/Collateral	Real estate excluding immovable property for which alternative treatment is used
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s015 r190 c200	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Type of risk	Dilution risk
	CRM Effects/Collateral	Other physical collateral eligible for CRM under IRB approach
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s015 r190 c210	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Type of risk	Dilution risk
	CRM Effects/Collateral	Receivables eligible for CRM under IRB approach

s015 r190 c210	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s015 r190 c220	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Type of risk	Dilution risk
	CRM Effects/Collateral	CRM techniques double default treatment
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s015 r190 c230	Metric	Exposure weighted average LGD [pi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Type of risk	Dilution risk
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s015 r190 c250	Metric	Maturity value (days) [ii]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Type of risk	Dilution risk
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s015 r190 c260	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Type of risk	Dilution risk
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s015 r190 c280	Metric	Expected loss amount [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach

s015 r190 c280	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Type of risk	Dilution risk
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s015 r190 c290	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Type of risk	Dilution risk
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s015 r190 c300	Metric	Number of obligors [ii]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Type of risk	Dilution risk
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s016 r010 c010	Metric	PD assigned to the obligor grade or pool [pi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s016 r010 c020	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s016 r010 c030	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach

s016 r010 c030	Exposure class	Retail exposures - other
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Counterparty	Large regulated financial entities and unregulated financial entities
	Prudential portfolio	Banking book
s016 r010 c040	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
	Prudential portfolio	Banking book
s016 r010 c050	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Credit derivatives - Substitution effect
	Prudential portfolio	Banking book
s016 r010 c060	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions substitution effect
	Prudential portfolio	Banking book
s016 r010 c070	Metric	CRM substitution effects Outflows including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	CRM techniques substitution effect
	Prudential portfolio	Banking book
s016 r010 c080	Metric	CRM substitution effects Inflows, including value adjustments and provisions [mi]
	Base	Exposures

s016 r010 c080	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s016 r010 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s016 r010 c110	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s016 r010 c140	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Counterparty	Large regulated financial entities and unregulated financial entities
	Prudential portfolio	Banking book
s016 r010 c150	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Guarantees other than credit derivatives - LGD adjustment effect
	Prudential portfolio	Banking book
s016 r010 c160	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment

s016 r010 c160	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Credit derivatives - LGD adjustment effect
	Prudential portfolio	Banking book
s016 r010 c170	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Life insurance policies pledged to the lending institutions LGD adjustment effect
	Prudential portfolio	Banking book
s016 r010 c180	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Financial collateral LGD adjustment effect
	Prudential portfolio	Banking book
s016 r010 c190	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Real estate excluding immovable property for which alternative treatment is used
	Prudential portfolio	Banking book
s016 r010 c200	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Other physical collateral eligible for CRM under IRB approach
	Prudential portfolio	Banking book
s016 r010 c210	Metric	Amount used for LGD adjustment [mi]

s016 r010 c210	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Receivables eligible for CRM under IRB approach
	Prudential portfolio	Banking book
s016 r010 c220	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	CRM techniques double default treatment
	Prudential portfolio	Banking book
s016 r010 c230	Metric	Exposure weighted average LGD [pi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s016 r010 c240	Metric	Exposure weighted average LGD [pi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Counterparty	Large regulated financial entities and unregulated financial entities
	Prudential portfolio	Banking book
s016 r010 c250	Metric	Maturity value (days) [ii]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s016 r010 c260	Metric	Risk weighted exposure amount [mi]

s016 r010 c260	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s016 r010 c270	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Counterparty	Large regulated financial entities and unregulated financial entities
	Prudential portfolio	Banking book
s016 r010 c280	Metric	Expected loss amount [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s016 r010 c290	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s016 r010 c300	Metric	Number of obligors [ii]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s016 r020 c010	Metric	PD assigned to the obligor grade or pool [pi]
	Base	Memorandum items
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment

s016 r020 c010	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s016 r020 c020	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s016 r020 c040	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
	Prudential portfolio	Banking book
s016 r020 c050	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Credit derivatives - Substitution effect
	Prudential portfolio	Banking book
s016 r020 c060	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions substitution effect
	Prudential portfolio	Banking book
s016 r020 c070	Metric	CRM substitution effects Outflows including value adjustments and provisions [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment

s016 r020 c070	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	CRM techniques substitution effect
	Prudential portfolio	Banking book
s016 r020 c080	Metric	CRM substitution effects Inflows, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s016 r020 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s016 r020 c110	Metric	Exposure value [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s016 r020 c150	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Guarantees other than credit derivatives - LGD adjustment effect
	Prudential portfolio	Banking book
s016 r020 c160	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach

s016 r020 c160	Exposure class	Retail exposures - other
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Credit derivatives - LGD adjustment effect
	Prudential portfolio	Banking book
s016 r020 c170	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Life insurance policies pledged to the lending institutions LGD adjustment effect
	Prudential portfolio	Banking book
s016 r020 c180	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Financial collateral LGD adjustment effect
	Prudential portfolio	Banking book
s016 r020 c190	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Real estate excluding immovable property for which alternative treatment is used
	Prudential portfolio	Banking book
s016 r020 c200	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Other physical collateral eligible for CRM under IRB approach
	Prudential portfolio	Banking book
s016 r020 c210	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures

s016 r020 c210	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Receivables eligible for CRM under IRB approach
	Prudential portfolio	Banking book
s016 r020 c220	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	CRM techniques double default treatment
	Prudential portfolio	Banking book
s016 r020 c230	Metric	Exposure weighted average LGD [pi]
	Base	Memorandum items
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s016 r020 c250	Metric	Maturity value (days) [ii]
	Base	Memorandum items
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s016 r020 c260	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s016 r020 c280	Metric	Expected loss amount [mi]
	Base	Memorandum items
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment

s016 r020 c280	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s016 r020 c290	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s016 r020 c300	Metric	Number of obligors [ii]
	Base	Memorandum items
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s016 r030 c010	Metric	PD assigned to the obligor grade or pool [pi]
	Base	Memorandum items
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s016 r030 c020	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s016 r030 c040	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	SME

s016 r030 c040	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
	Prudential portfolio	Banking book
s016 r030 c050	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Credit derivatives - Substitution effect
	Prudential portfolio	Banking book
s016 r030 c060	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions substitution effect
	Prudential portfolio	Banking book
s016 r030 c070	Metric	CRM substitution effects Outflows including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	CRM techniques substitution effect
	Prudential portfolio	Banking book
s016 r030 c080	Metric	CRM substitution effects Inflows, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s016 r030 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other

s016 r030 c090

Counterparty sector	SME
Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
Prudential portfolio	Banking book

s016 r030 c110

Metric	Exposure value [mi]
Base	Exposures
Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Advanced IRB Approach
Exposure class	Retail exposures - other
Counterparty sector	SME
Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
Prudential portfolio	Banking book

s016 r030 c150

Metric	Amount used for LGD adjustment [mi]
Base	Exposures
Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Advanced IRB Approach
Exposure class	Retail exposures - other
Counterparty sector	SME
Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
CRM Effects/Collateral	Guarantees other than credit derivatives - LGD adjustment effect
Prudential portfolio	Banking book

s016 r030 c160

Metric	Amount used for LGD adjustment [mi]
Base	Exposures
Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Advanced IRB Approach
Exposure class	Retail exposures - other
Counterparty sector	SME
Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
CRM Effects/Collateral	Credit derivatives - LGD adjustment effect
Prudential portfolio	Banking book

s016 r030 c170

Metric	Amount used for LGD adjustment [mi]
Base	Exposures
Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Advanced IRB Approach
Exposure class	Retail exposures - other
Counterparty sector	SME
Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
CRM Effects/Collateral	Life insurance policies pledged to the lending institutions LGD adjustment effect
Prudential portfolio	Banking book

s016 r030 c180

Metric	Amount used for LGD adjustment [mi]
Base	Exposures
Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Advanced IRB Approach
Exposure class	Retail exposures - other

s016 r030 c180	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Financial collateral LGD adjustment effect
	Prudential portfolio	Banking book
s016 r030 c190	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Real estate excluding immovable property for which alternative treatment is used
	Prudential portfolio	Banking book
s016 r030 c200	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Other physical collateral eligible for CRM under IRB approach
	Prudential portfolio	Banking book
s016 r030 c210	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Receivables eligible for CRM under IRB approach
	Prudential portfolio	Banking book
s016 r030 c220	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	CRM techniques double default treatment
	Prudential portfolio	Banking book
s016 r030 c230	Metric	Exposure weighted average LGD [pi]
	Base	Memorandum items
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment

s016 r030 c230	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book

s016 r030 c250	Metric	Maturity value (days) [ii]
	Base	Memorandum items
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book

s016 r030 c260	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book

s016 r030 c280	Metric	Expected loss amount [mi]
	Base	Memorandum items
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book

s016 r030 c290	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book

s016 r030 c300	Metric	Number of obligors [ii]
	Base	Memorandum items
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	SME

| s016 r030 c300 | Type of risk | Credit risk, counterparty credit risk, dilution risk and free deliveries |
| | Prudential portfolio | Banking book |

s016 r040 c010	Metric	PD assigned to the obligor grade or pool [pi]
	Base	Memorandum items
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book

s016 r040 c020	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book

s016 r040 c040	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
	Prudential portfolio	Banking book

s016 r040 c050	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Credit derivatives - Substitution effect
	Prudential portfolio	Banking book

s016 r040 c060	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	SME
	Type of risk	Counterparty credit risk

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s016 r040 c060

CRM Effects/Collateral	Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions substitution effect
Prudential portfolio	Banking book

s016 r040 c070

Metric	CRM substitution effects Outflows including value adjustments and provisions [mi]
Base	Exposures
Main category	Securities financing transactions excluding Contractual Cross Product Netting
Approach	Advanced IRB Approach
Exposure class	Retail exposures - other
Counterparty sector	SME
Type of risk	Counterparty credit risk
CRM Effects/Collateral	CRM techniques substitution effect
Prudential portfolio	Banking book

s016 r040 c080

Metric	CRM substitution effects Inflows, including value adjustments and provisions [mi]
Base	Exposures
Main category	Securities financing transactions excluding Contractual Cross Product Netting
Approach	Advanced IRB Approach
Exposure class	Retail exposures - other
Counterparty sector	SME
Type of risk	Counterparty credit risk
Prudential portfolio	Banking book

s016 r040 c090

Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
Base	Exposures
Main category	Securities financing transactions excluding Contractual Cross Product Netting
Approach	Advanced IRB Approach
Exposure class	Retail exposures - other
Counterparty sector	SME
Type of risk	Counterparty credit risk
Prudential portfolio	Banking book

s016 r040 c110

Metric	Exposure value [mi]
Base	Exposures
Main category	Securities financing transactions excluding Contractual Cross Product Netting
Approach	Advanced IRB Approach
Exposure class	Retail exposures - other
Counterparty sector	SME
Type of risk	Counterparty credit risk
Prudential portfolio	Banking book

s016 r040 c150

Metric	Amount used for LGD adjustment [mi]
Base	Exposures
Main category	Securities financing transactions excluding Contractual Cross Product Netting
Approach	Advanced IRB Approach
Exposure class	Retail exposures - other
Counterparty sector	SME
Type of risk	Counterparty credit risk
CRM Effects/Collateral	Guarantees other than credit derivatives - LGD adjustment effect

s016 r040 c150	Prudential portfolio		Banking book
s016 r040 c160	Metric		Amount used for LGD adjustment [mi]
	Base		Exposures
	Main category		Securities financing transactions excluding Contractual Cross Product Netting
	Approach		Advanced IRB Approach
	Exposure class		Retail exposures - other
	Counterparty sector		SME
	Type of risk		Counterparty credit risk
	CRM Effects/Collateral		Credit derivatives - LGD adjustment effect
	Prudential portfolio		Banking book
s016 r040 c170	Metric		Amount used for LGD adjustment [mi]
	Base		Exposures
	Main category		Securities financing transactions excluding Contractual Cross Product Netting
	Approach		Advanced IRB Approach
	Exposure class		Retail exposures - other
	Counterparty sector		SME
	Type of risk		Counterparty credit risk
	CRM Effects/Collateral		Life insurance policies pledged to the lending institutions LGD adjustment effect
	Prudential portfolio		Banking book
s016 r040 c180	Metric		Amount used for LGD adjustment [mi]
	Base		Exposures
	Main category		Securities financing transactions excluding Contractual Cross Product Netting
	Approach		Advanced IRB Approach
	Exposure class		Retail exposures - other
	Counterparty sector		SME
	Type of risk		Counterparty credit risk
	CRM Effects/Collateral		Financial collateral LGD adjustment effect
	Prudential portfolio		Banking book
s016 r040 c190	Metric		Amount used for LGD adjustment [mi]
	Base		Exposures
	Main category		Securities financing transactions excluding Contractual Cross Product Netting
	Approach		Advanced IRB Approach
	Exposure class		Retail exposures - other
	Counterparty sector		SME
	Type of risk		Counterparty credit risk
	CRM Effects/Collateral		Real estate excluding immovable property for which alternative treatment is used
	Prudential portfolio		Banking book
s016 r040 c200	Metric		Amount used for LGD adjustment [mi]
	Base		Exposures
	Main category		Securities financing transactions excluding Contractual Cross Product Netting
	Approach		Advanced IRB Approach
	Exposure class		Retail exposures - other
	Counterparty sector		SME

s016 r040 c200	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Other physical collateral eligible for CRM under IRB approach
	Prudential portfolio	Banking book
s016 r040 c210	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Receivables eligible for CRM under IRB approach
	Prudential portfolio	Banking book
s016 r040 c220	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	CRM techniques double default treatment
	Prudential portfolio	Banking book
s016 r040 c230	Metric	Exposure weighted average LGD [pi]
	Base	Memorandum items
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s016 r040 c250	Metric	Maturity value (days) [ii]
	Base	Memorandum items
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s016 r040 c260	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	SME

s016 r040 c260	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s016 r040 c280	Metric	Expected loss amount [mi]
	Base	Memorandum items
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s016 r040 c290	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s016 r040 c300	Metric	Number of obligors [ii]
	Base	Memorandum items
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s016 r050 c010	Metric	PD assigned to the obligor grade or pool [pi]
	Base	Memorandum items
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s016 r050 c020	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s016 r050 c040	Metric	CRM substitution effects - Value of Guarantees [mi]

s016 r050 c040	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
	Prudential portfolio	Banking book
s016 r050 c050	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Credit derivatives - Substitution effect
	Prudential portfolio	Banking book
s016 r050 c060	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions substitution effect
	Prudential portfolio	Banking book
s016 r050 c070	Metric	CRM substitution effects Outflows including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	CRM techniques substitution effect
	Prudential portfolio	Banking book
s016 r050 c080	Metric	CRM substitution effects Inflows, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book

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s016 r050 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s016 r050 c110	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s016 r050 c150	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Guarantees other than credit derivatives - LGD adjustment effect
	Prudential portfolio	Banking book
s016 r050 c160	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Credit derivatives - LGD adjustment effect
	Prudential portfolio	Banking book
s016 r050 c170	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Life insurance policies pledged to the lending institutions LGD adjustment effect
	Prudential portfolio	Banking book

s016 r050 c180	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Financial collateral LGD adjustment effect
	Prudential portfolio	Banking book
s016 r050 c190	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Real estate excluding immovable property for which alternative treatment is used
	Prudential portfolio	Banking book
s016 r050 c200	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Other physical collateral eligible for CRM under IRB approach
	Prudential portfolio	Banking book
s016 r050 c210	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Receivables eligible for CRM under IRB approach
	Prudential portfolio	Banking book
s016 r050 c220	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	CRM techniques double default treatment

s016 r050 c220	Prudential portfolio	Banking book

s016 r050 c230	Metric	Exposure weighted average LGD [pi]
	Base	Memorandum items
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book

s016 r050 c250	Metric	Maturity value (days) [ii]
	Base	Memorandum items
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book

s016 r050 c260	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book

s016 r050 c280	Metric	Expected loss amount [mi]
	Base	Memorandum items
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book

s016 r050 c290	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book

s016 r050 c300	Metric	Number of obligors [ii]
	Base	Memorandum items

COREP

s016 r050 c300	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s016 r060 c010	Metric	PD assigned to the obligor grade or pool [pi]
	Base	Memorandum items
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s016 r060 c020	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s016 r060 c040	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
	Prudential portfolio	Banking book
s016 r060 c050	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Credit derivatives - Substitution effect
	Prudential portfolio	Banking book
s016 r060 c060	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting

COREP

s016 r060 c060	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions substitution effect
	Prudential portfolio	Banking book
s016 r060 c070	Metric	CRM substitution effects Outflows including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	CRM techniques substitution effect
	Prudential portfolio	Banking book
s016 r060 c080	Metric	CRM substitution effects Inflows, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s016 r060 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s016 r060 c110	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s016 r060 c150	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Advanced IRB Approach

s016 r060 c150	Exposure class	Retail exposures - other
	Counterparty sector	SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Guarantees other than credit derivatives - LGD adjustment effect
	Prudential portfolio	Banking book
s016 r060 c160	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Credit derivatives - LGD adjustment effect
	Prudential portfolio	Banking book
s016 r060 c170	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Life insurance policies pledged to the lending institutions LGD adjustment effect
	Prudential portfolio	Banking book
s016 r060 c180	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Financial collateral LGD adjustment effect
	Prudential portfolio	Banking book
s016 r060 c190	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Real estate excluding immovable property for which alternative treatment is used
	Prudential portfolio	Banking book
s016 r060 c200	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures

s016 r060 c200	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Other physical collateral eligible for CRM under IRB approach
	Prudential portfolio	Banking book
s016 r060 c210	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Receivables eligible for CRM under IRB approach
	Prudential portfolio	Banking book
s016 r060 c220	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	CRM techniques double default treatment
	Prudential portfolio	Banking book
s016 r060 c230	Metric	Exposure weighted average LGD [pi]
	Base	Memorandum items
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s016 r060 c250	Metric	Maturity value (days) [ii]
	Base	Memorandum items
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s016 r060 c260	Metric	Risk weighted exposure amount [mi]
	Base	Exposures

s016 r060 c260

Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
Approach	Advanced IRB Approach
Exposure class	Retail exposures - other
Counterparty sector	SME
Type of risk	Counterparty credit risk
Prudential portfolio	Banking book

s016 r060 c280

Metric	Expected loss amount [mi]
Base	Memorandum items
Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
Approach	Advanced IRB Approach
Exposure class	Retail exposures - other
Counterparty sector	SME
Type of risk	Counterparty credit risk
Prudential portfolio	Banking book

s016 r060 c290

Metric	Risk adjustments and provisions [mi]
Base	Memorandum items
Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
Approach	Advanced IRB Approach
Exposure class	Retail exposures - other
Counterparty sector	SME
Type of risk	Counterparty credit risk
Prudential portfolio	Banking book

s016 r060 c300

Metric	Number of obligors [ii]
Base	Memorandum items
Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
Approach	Advanced IRB Approach
Exposure class	Retail exposures - other
Counterparty sector	SME
Type of risk	Counterparty credit risk
Prudential portfolio	Banking book

s016 r070 c010

Metric	PD assigned to the obligor grade or pool [pi]
Base	Memorandum items
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Advanced IRB Approach
Exposure class	Retail exposures - other
Counterparty sector	SME
Type of risk	Credit risk, counterparty credit risk and free deliveries
Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
Prudential portfolio	Banking book

s016 r070 c020

Metric	Original exposure pre conversion factors [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Advanced IRB Approach

		COREP
s016 r070 c020	Exposure class	Retail exposures - other
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s016 r070 c030	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Counterparty	Large regulated financial entities and unregulated financial entities
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s016 r070 c040	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s016 r070 c050	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Credit derivatives - Substitution effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s016 r070 c060	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions substitution effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M

COREP

s016 r070 c060	Prudential portfolio		Banking book
s016 r070 c070	Metric		CRM substitution effects Outflows including value adjustments and provisions [mi]
	Base		Exposures
	Main category		Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach		Advanced IRB Approach
	Exposure class		Retail exposures - other
	Counterparty sector		SME
	Type of risk		Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral		CRM techniques substitution effect
	Methods to determine risk weights		Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio		Banking book
s016 r070 c080	Metric		CRM substitution effects Inflows, including value adjustments and provisions [mi]
	Base		Exposures
	Main category		Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach		Advanced IRB Approach
	Exposure class		Retail exposures - other
	Counterparty sector		SME
	Type of risk		Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights		Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio		Banking book
s016 r070 c090	Metric		Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base		Exposures
	Main category		Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach		Advanced IRB Approach
	Exposure class		Retail exposures - other
	Counterparty sector		SME
	Type of risk		Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights		Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio		Banking book
s016 r070 c110	Metric		Exposure value [mi]
	Base		Exposures
	Main category		Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach		Advanced IRB Approach
	Exposure class		Retail exposures - other
	Counterparty sector		SME
	Type of risk		Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights		Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio		Banking book
s016 r070 c140	Metric		Exposure value [mi]
	Base		Exposures
	Main category		Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach		Advanced IRB Approach
	Exposure class		Retail exposures - other

COREP		
s016 r070 c140	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Counterparty	Large regulated financial entities and unregulated financial entities
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s016 r070 c150	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Guarantees other than credit derivatives - LGD adjustment effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s016 r070 c160	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Credit derivatives - LGD adjustment effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s016 r070 c170	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Life insurance policies pledged to the lending institutions LGD adjustment effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s016 r070 c180	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Financial collateral LGD adjustment effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M

s016 r070 c180	Prudential portfolio	Banking book

s016 r070 c190	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Real estate excluding immovable property for which alternative treatment is used
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book

s016 r070 c200	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Other physical collateral eligible for CRM under IRB approach
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book

s016 r070 c210	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Receivables eligible for CRM under IRB approach
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book

s016 r070 c220	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques double default treatment
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book

s016 r070 c230	Metric	Exposure weighted average LGD [pi]
	Base	Memorandum items

s016 r070 c230

Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Advanced IRB Approach
Exposure class	Retail exposures - other
Counterparty sector	SME
Type of risk	Credit risk, counterparty credit risk and free deliveries
Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
Prudential portfolio	Banking book

s016 r070 c240

Metric	Exposure weighted average LGD [pi]
Base	Memorandum items
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Advanced IRB Approach
Exposure class	Retail exposures - other
Counterparty sector	SME
Type of risk	Credit risk, counterparty credit risk and free deliveries
Counterparty	Large regulated financial entities and unregulated financial entities
Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
Prudential portfolio	Banking book

s016 r070 c250

Metric	Maturity value (days) [ii]
Base	Memorandum items
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Advanced IRB Approach
Exposure class	Retail exposures - other
Counterparty sector	SME
Type of risk	Credit risk, counterparty credit risk and free deliveries
Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
Prudential portfolio	Banking book

s016 r070 c260

Metric	Risk weighted exposure amount [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Advanced IRB Approach
Exposure class	Retail exposures - other
Counterparty sector	SME
Type of risk	Credit risk, counterparty credit risk and free deliveries
Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
Prudential portfolio	Banking book

s016 r070 c270

Metric	Risk weighted exposure amount [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Advanced IRB Approach
Exposure class	Retail exposures - other
Counterparty sector	SME
Type of risk	Credit risk, counterparty credit risk and free deliveries
Counterparty	Large regulated financial entities and unregulated financial entities
Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M

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s016 r070 c270	Prudential portfolio	Banking book

s016 r070 c280	Metric	Expected loss amount [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book

s016 r070 c290	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book

s016 r070 c300	Metric	Number of obligors [ii]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book

s016 r090 c020	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book

s016 r090 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	SME

s016 r090 c090	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
s016 r090 c110	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
s016 r090 c260	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
s016 r090 c280	Metric	Expected loss amount [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
s016 r090 c290	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
s016 r100 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach

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s016 r100 c090		
	Exposure class	Retail exposures - other
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	0%
s016 r100 c110	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	0%
s016 r100 c260	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	0%
s016 r100 c280	Metric	Expected loss amount [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	0%
s016 r100 c290	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria

s016 r100 c290	Prudential portfolio	Banking book
	Risk weights	0%

s016 r110 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	50%

s016 r110 c110	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	50%

s016 r110 c260	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	50%

s016 r110 c280	Metric	Expected loss amount [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	50%

s016 r110 c290	Metric	Risk adjustments and provisions [mi]

s016 r110 c290

Base	Memorandum items
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Advanced IRB Approach
Exposure class	Retail exposures - other
Counterparty sector	SME
Type of risk	Credit risk, counterparty credit risk and free deliveries
Methods to determine risk weights	Specialized lending slotting criteria
Prudential portfolio	Banking book
Risk weights	50%

s016 r120 c090

Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Advanced IRB Approach
Exposure class	Retail exposures - other
Counterparty sector	SME
Type of risk	Credit risk, counterparty credit risk and free deliveries
Methods to determine risk weights	Specialized lending slotting criteria
Prudential portfolio	Banking book
Risk weights	70%

s016 r120 c110

Metric	Exposure value [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Advanced IRB Approach
Exposure class	Retail exposures - other
Counterparty sector	SME
Type of risk	Credit risk, counterparty credit risk and free deliveries
Methods to determine risk weights	Specialized lending slotting criteria
Prudential portfolio	Banking book
Risk weights	70%

s016 r120 c260

Metric	Risk weighted exposure amount [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Advanced IRB Approach
Exposure class	Retail exposures - other
Counterparty sector	SME
Type of risk	Credit risk, counterparty credit risk and free deliveries
Methods to determine risk weights	Specialized lending slotting criteria
Prudential portfolio	Banking book
Risk weights	70%

s016 r120 c280

Metric	Expected loss amount [mi]
Base	Memorandum items
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Advanced IRB Approach
Exposure class	Retail exposures - other

s016 r120 c280	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	70%
s016 r120 c290	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	70%
s016 r130 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Residual maturity	>= 2,5 years
	Risk weights	70%
s016 r130 c110	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Residual maturity	>= 2,5 years
	Risk weights	70%
s016 r130 c260	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries

s016 r130 c260	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Residual maturity	>= 2,5 years
	Risk weights	70%
s016 r130 c280	Metric	Expected loss amount [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Residual maturity	>= 2,5 years
	Risk weights	70%
s016 r130 c290	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Residual maturity	>= 2,5 years
	Risk weights	70%
s016 r140 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	90%
s016 r140 c110	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria

s016 r140 c110	Prudential portfolio	Banking book
	Risk weights	90%

s016 r140 c260	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	90%

s016 r140 c280	Metric	Expected loss amount [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	90%

s016 r140 c290	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	90%

s016 r150 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	115%

s016 r150 c110	Metric	Exposure value [mi]

s016 r150 c110	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	115%
s016 r150 c260	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	115%
s016 r150 c280	Metric	Expected loss amount [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	115%
s016 r150 c290	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	115%
s016 r160 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other

s016 r160 c090

Counterparty sector	SME
Type of risk	Credit risk, counterparty credit risk and free deliveries
Methods to determine risk weights	Specialized lending slotting criteria
Prudential portfolio	Banking book
Risk weights	250%

s016 r160 c110

Metric	Exposure value [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Advanced IRB Approach
Exposure class	Retail exposures - other
Counterparty sector	SME
Type of risk	Credit risk, counterparty credit risk and free deliveries
Methods to determine risk weights	Specialized lending slotting criteria
Prudential portfolio	Banking book
Risk weights	250%

s016 r160 c260

Metric	Risk weighted exposure amount [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Advanced IRB Approach
Exposure class	Retail exposures - other
Counterparty sector	SME
Type of risk	Credit risk, counterparty credit risk and free deliveries
Methods to determine risk weights	Specialized lending slotting criteria
Prudential portfolio	Banking book
Risk weights	250%

s016 r160 c280

Metric	Expected loss amount [mi]
Base	Memorandum items
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Advanced IRB Approach
Exposure class	Retail exposures - other
Counterparty sector	SME
Type of risk	Credit risk, counterparty credit risk and free deliveries
Methods to determine risk weights	Specialized lending slotting criteria
Prudential portfolio	Banking book
Risk weights	250%

s016 r160 c290

Metric	Risk adjustments and provisions [mi]
Base	Memorandum items
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Advanced IRB Approach
Exposure class	Retail exposures - other
Counterparty sector	SME
Type of risk	Credit risk, counterparty credit risk and free deliveries
Methods to determine risk weights	Specialized lending slotting criteria
Prudential portfolio	Banking book

s016 r160 c290	Risk weights	250%

s016 r170 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Alternative treatment for exposures secured by real estate
	Prudential portfolio	Banking book

s016 r170 c110	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Alternative treatment for exposures secured by real estate
	Prudential portfolio	Banking book

s016 r170 c260	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Alternative treatment for exposures secured by real estate
	Prudential portfolio	Banking book

s016 r170 c290	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Alternative treatment for exposures secured by real estate
	Prudential portfolio	Banking book

s016 r180 c030	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	SME

s016 r180 c030	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Counterparty	Large regulated financial entities and unregulated financial entities
	Methods to determine risk weights	Risk weighted exposure amounts calculated using RW, other
	Prudential portfolio	Banking book
s016 r180 c040	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using RW, other
	Prudential portfolio	Banking book
s016 r180 c050	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Credit derivatives - Substitution effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using RW, other
	Prudential portfolio	Banking book
s016 r180 c060	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions substitution effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using RW, other
	Prudential portfolio	Banking book
s016 r180 c070	Metric	CRM substitution effects Outflows including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques substitution effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using RW, other
	Prudential portfolio	Banking book

s016 r180 c080	Metric	CRM substitution effects Inflows, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using RW, other
	Prudential portfolio	Banking book
s016 r180 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using RW, other
	Prudential portfolio	Banking book
s016 r180 c110	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using RW, other
	Prudential portfolio	Banking book
s016 r180 c260	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using RW, other
	Prudential portfolio	Banking book
s016 r180 c290	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries

s016 r180 c290	Methods to determine risk weights	Risk weighted exposure amounts calculated using RW, other	
	Prudential portfolio	Banking book	
s016 r190 c010	Metric	PD assigned to the obligor grade or pool [pi]	
	Base	Memorandum items	
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment	
	Approach	Advanced IRB Approach	
	Exposure class	Retail exposures - other	
	Counterparty sector	SME	
	Type of risk	Dilution risk	
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M	
	Prudential portfolio	Banking book	
s016 r190 c030	Metric	Original exposure pre conversion factors [mi]	
	Base	Exposures	
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment	
	Approach	Advanced IRB Approach	
	Exposure class	Retail exposures - other	
	Counterparty sector	SME	
	Type of risk	Dilution risk	
	Counterparty	Large regulated financial entities and unregulated financial entities	
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M	
	Prudential portfolio	Banking book	
s016 r190 c040	Metric	CRM substitution effects - Value of Guarantees [mi]	
	Base	Exposures	
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment	
	Approach	Advanced IRB Approach	
	Exposure class	Retail exposures - other	
	Counterparty sector	SME	
	Type of risk	Dilution risk	
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect	
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M	
	Prudential portfolio	Banking book	
s016 r190 c050	Metric	CRM substitution effects - Value of Credit derivatives [mi]	
	Base	Exposures	
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment	
	Approach	Advanced IRB Approach	
	Exposure class	Retail exposures - other	
	Counterparty sector	SME	
	Type of risk	Dilution risk	
	CRM Effects/Collateral	Credit derivatives - Substitution effect	
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M	
	Prudential portfolio	Banking book	
s016 r190 c060	Metric	CRM substitution effects - Value of Other funded credit protection [mi]	
	Base	Exposures	

s016 r190 c060	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	SME
	Type of risk	Dilution risk
	CRM Effects/Collateral	Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions substitution effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s016 r190 c070	Metric	CRM substitution effects Outflows including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	SME
	Type of risk	Dilution risk
	CRM Effects/Collateral	CRM techniques substitution effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s016 r190 c080	Metric	CRM substitution effects Inflows, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	SME
	Type of risk	Dilution risk
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s016 r190 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	SME
	Type of risk	Dilution risk
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s016 r190 c110	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	SME
	Type of risk	Dilution risk
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M

s016 r190 c110	Prudential portfolio	Banking book

s016 r190 c150	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	SME
	Type of risk	Dilution risk
	CRM Effects/Collateral	Guarantees other than credit derivatives - LGD adjustment effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book

s016 r190 c160	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	SME
	Type of risk	Dilution risk
	CRM Effects/Collateral	Credit derivatives - LGD adjustment effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book

s016 r190 c170	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	SME
	Type of risk	Dilution risk
	CRM Effects/Collateral	Life insurance policies pledged to the lending institutions LGD adjustment effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book

s016 r190 c180	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	SME
	Type of risk	Dilution risk
	CRM Effects/Collateral	Financial collateral LGD adjustment effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book

s016 r190 c190	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures

s016 r190 c190	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	SME
	Type of risk	Dilution risk
	CRM Effects/Collateral	Real estate excluding immovable property for which alternative treatment is used
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s016 r190 c200	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	SME
	Type of risk	Dilution risk
	CRM Effects/Collateral	Other physical collateral eligible for CRM under IRB approach
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s016 r190 c210	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	SME
	Type of risk	Dilution risk
	CRM Effects/Collateral	Receivables eligible for CRM under IRB approach
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s016 r190 c220	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	SME
	Type of risk	Dilution risk
	CRM Effects/Collateral	CRM techniques double default treatment
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s016 r190 c230	Metric	Exposure weighted average LGD [pi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	SME

s016 r190 c230	Type of risk	Dilution risk
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s016 r190 c250	Metric	Maturity value (days) [ii]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	SME
	Type of risk	Dilution risk
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s016 r190 c260	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	SME
	Type of risk	Dilution risk
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s016 r190 c280	Metric	Expected loss amount [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	SME
	Type of risk	Dilution risk
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s016 r190 c290	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	SME
	Type of risk	Dilution risk
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s016 r190 c300	Metric	Number of obligors [ii]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach

s016 r190 c300	Exposure class	Retail exposures - other
	Counterparty sector	SME
	Type of risk	Dilution risk
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s017 r010 c010	Metric	PD assigned to the obligor grade or pool [pi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s017 r010 c020	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s017 r010 c030	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Counterparty	Large regulated financial entities and unregulated financial entities
	Prudential portfolio	Banking book
s017 r010 c040	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
	Prudential portfolio	Banking book
s017 r010 c050	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach

s017 r010 c050	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Credit derivatives - Substitution effect
	Prudential portfolio	Banking book
s017 r010 c060	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions substitution effect
	Prudential portfolio	Banking book
s017 r010 c070	Metric	CRM substitution effects Outflows including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	CRM techniques substitution effect
	Prudential portfolio	Banking book
s017 r010 c080	Metric	CRM substitution effects Inflows, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s017 r010 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s017 r010 c110	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach

s017 r010 c110	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s017 r010 c140	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Counterparty	Large regulated financial entities and unregulated financial entities
	Prudential portfolio	Banking book
s017 r010 c150	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Guarantees other than credit derivatives - LGD adjustment effect
	Prudential portfolio	Banking book
s017 r010 c160	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Credit derivatives - LGD adjustment effect
	Prudential portfolio	Banking book
s017 r010 c170	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Life insurance policies pledged to the lending institutions LGD adjustment effect
	Prudential portfolio	Banking book
s017 r010 c180	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment

s017 r010 c180	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Financial collateral LGD adjustment effect
	Prudential portfolio	Banking book
s017 r010 c190	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Real estate excluding immovable property for which alternative treatment is used
	Prudential portfolio	Banking book
s017 r010 c200	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Other physical collateral eligible for CRM under IRB approach
	Prudential portfolio	Banking book
s017 r010 c210	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Receivables eligible for CRM under IRB approach
	Prudential portfolio	Banking book
s017 r010 c220	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	CRM techniques double default treatment
	Prudential portfolio	Banking book
s017 r010 c230	Metric	Exposure weighted average LGD [pi]

s017 r010 c230	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s017 r010 c240	Metric	Exposure weighted average LGD [pi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Counterparty	Large regulated financial entities and unregulated financial entities
	Prudential portfolio	Banking book
s017 r010 c250	Metric	Maturity value (days) [ii]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s017 r010 c260	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s017 r010 c270	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Counterparty	Large regulated financial entities and unregulated financial entities
	Prudential portfolio	Banking book
s017 r010 c280	Metric	Expected loss amount [mi]
	Base	Memorandum items

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s017 r010 c280	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s017 r010 c290	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s017 r010 c300	Metric	Number of obligors [ii]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s017 r020 c010	Metric	PD assigned to the obligor grade or pool [pi]
	Base	Memorandum items
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s017 r020 c020	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s017 r020 c040	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other

s017 r020 c040	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
	Prudential portfolio	Banking book
s017 r020 c050	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Credit derivatives - Substitution effect
	Prudential portfolio	Banking book
s017 r020 c060	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions substitution effect
	Prudential portfolio	Banking book
s017 r020 c070	Metric	CRM substitution effects Outflows including value adjustments and provisions [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	CRM techniques substitution effect
	Prudential portfolio	Banking book
s017 r020 c080	Metric	CRM substitution effects Inflows, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s017 r020 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach

s017 r020 c090	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s017 r020 c110	Metric	Exposure value [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s017 r020 c150	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Guarantees other than credit derivatives - LGD adjustment effect
	Prudential portfolio	Banking book
s017 r020 c160	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Credit derivatives - LGD adjustment effect
	Prudential portfolio	Banking book
s017 r020 c170	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Life insurance policies pledged to the lending institutions LGD adjustment effect
	Prudential portfolio	Banking book
s017 r020 c180	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach

s017 r020 c180	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Financial collateral LGD adjustment effect
	Prudential portfolio	Banking book
s017 r020 c190	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Real estate excluding immovable property for which alternative treatment is used
	Prudential portfolio	Banking book
s017 r020 c200	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Other physical collateral eligible for CRM under IRB approach
	Prudential portfolio	Banking book
s017 r020 c210	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Receivables eligible for CRM under IRB approach
	Prudential portfolio	Banking book
s017 r020 c220	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	CRM techniques double default treatment
	Prudential portfolio	Banking book
s017 r020 c230	Metric	Exposure weighted average LGD [pi]
	Base	Memorandum items

s017 r020 c230	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s017 r020 c250	Metric	Maturity value (days) [ii]
	Base	Memorandum items
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s017 r020 c260	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s017 r020 c280	Metric	Expected loss amount [mi]
	Base	Memorandum items
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s017 r020 c290	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s017 r020 c300	Metric	Number of obligors [ii]
	Base	Memorandum items
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other

s017 r020 c300	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book

s017 r030 c010	Metric	PD assigned to the obligor grade or pool [pi]
	Base	Memorandum items
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book

s017 r030 c020	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book

s017 r030 c040	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
	Prudential portfolio	Banking book

s017 r030 c050	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Credit derivatives - Substitution effect
	Prudential portfolio	Banking book

s017 r030 c060	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME

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s017 r030 c060	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions substitution effect
	Prudential portfolio	Banking book
s017 r030 c070	Metric	CRM substitution effects Outflows including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	CRM techniques substitution effect
	Prudential portfolio	Banking book
s017 r030 c080	Metric	CRM substitution effects Inflows, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s017 r030 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s017 r030 c110	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s017 r030 c150	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries

| s017 r030 c150 | CRM Effects/Collateral | Guarantees other than credit derivatives - LGD adjustment effect |
| | Prudential portfolio | Banking book |

s017 r030 c160	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Credit derivatives - LGD adjustment effect
	Prudential portfolio	Banking book

s017 r030 c170	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Life insurance policies pledged to the lending institutions LGD adjustment effect
	Prudential portfolio	Banking book

s017 r030 c180	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Financial collateral LGD adjustment effect
	Prudential portfolio	Banking book

s017 r030 c190	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Real estate excluding immovable property for which alternative treatment is used
	Prudential portfolio	Banking book

s017 r030 c200	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other

s017 r030 c200	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Other physical collateral eligible for CRM under IRB approach
	Prudential portfolio	Banking book
s017 r030 c210	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Receivables eligible for CRM under IRB approach
	Prudential portfolio	Banking book
s017 r030 c220	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	CRM techniques double default treatment
	Prudential portfolio	Banking book
s017 r030 c230	Metric	Exposure weighted average LGD [pi]
	Base	Memorandum items
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s017 r030 c250	Metric	Maturity value (days) [ii]
	Base	Memorandum items
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s017 r030 c260	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other

s017 r030 c260	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book

s017 r030 c280	Metric	Expected loss amount [mi]
	Base	Memorandum items
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book

s017 r030 c290	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book

s017 r030 c300	Metric	Number of obligors [ii]
	Base	Memorandum items
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book

s017 r040 c010	Metric	PD assigned to the obligor grade or pool [pi]
	Base	Memorandum items
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book

s017 r040 c020	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book

s017 r040 c040

Metric	CRM substitution effects - Value of Guarantees [mi]
Base	Exposures
Main category	Securities financing transactions excluding Contractual Cross Product Netting
Approach	Advanced IRB Approach
Exposure class	Retail exposures - other
Counterparty sector	Counterparties other than SME
Type of risk	Counterparty credit risk
CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
Prudential portfolio	Banking book

s017 r040 c050

Metric	CRM substitution effects - Value of Credit derivatives [mi]
Base	Exposures
Main category	Securities financing transactions excluding Contractual Cross Product Netting
Approach	Advanced IRB Approach
Exposure class	Retail exposures - other
Counterparty sector	Counterparties other than SME
Type of risk	Counterparty credit risk
CRM Effects/Collateral	Credit derivatives - Substitution effect
Prudential portfolio	Banking book

s017 r040 c060

Metric	CRM substitution effects - Value of Other funded credit protection [mi]
Base	Exposures
Main category	Securities financing transactions excluding Contractual Cross Product Netting
Approach	Advanced IRB Approach
Exposure class	Retail exposures - other
Counterparty sector	Counterparties other than SME
Type of risk	Counterparty credit risk
CRM Effects/Collateral	Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions substitution effect
Prudential portfolio	Banking book

s017 r040 c070

Metric	CRM substitution effects Outflows including value adjustments and provisions [mi]
Base	Exposures
Main category	Securities financing transactions excluding Contractual Cross Product Netting
Approach	Advanced IRB Approach
Exposure class	Retail exposures - other
Counterparty sector	Counterparties other than SME
Type of risk	Counterparty credit risk
CRM Effects/Collateral	CRM techniques substitution effect
Prudential portfolio	Banking book

s017 r040 c080

Metric	CRM substitution effects Inflows, including value adjustments and provisions [mi]
Base	Exposures
Main category	Securities financing transactions excluding Contractual Cross Product Netting
Approach	Advanced IRB Approach
Exposure class	Retail exposures - other
Counterparty sector	Counterparties other than SME
Type of risk	Counterparty credit risk
Prudential portfolio	Banking book

s017 r040 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s017 r040 c110	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s017 r040 c150	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Guarantees other than credit derivatives - LGD adjustment effect
	Prudential portfolio	Banking book
s017 r040 c160	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Credit derivatives - LGD adjustment effect
	Prudential portfolio	Banking book
s017 r040 c170	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Life insurance policies pledged to the lending institutions LGD adjustment effect
	Prudential portfolio	Banking book

s017 r040 c180		
	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Financial collateral LGD adjustment effect
	Prudential portfolio	Banking book

s017 r040 c190		
	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Real estate excluding immovable property for which alternative treatment is used
	Prudential portfolio	Banking book

s017 r040 c200		
	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Other physical collateral eligible for CRM under IRB approach
	Prudential portfolio	Banking book

s017 r040 c210		
	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Receivables eligible for CRM under IRB approach
	Prudential portfolio	Banking book

s017 r040 c220		
	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	CRM techniques double default treatment

s017 r040 c220	Prudential portfolio	Banking book
s017 r040 c230	Metric	Exposure weighted average LGD [pi]
	Base	Memorandum items
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s017 r040 c250	Metric	Maturity value (days) [ii]
	Base	Memorandum items
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s017 r040 c260	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s017 r040 c280	Metric	Expected loss amount [mi]
	Base	Memorandum items
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s017 r040 c290	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s017 r040 c300	Metric	Number of obligors [ii]
	Base	Memorandum items

s017 r040 c300	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s017 r050 c010	Metric	PD assigned to the obligor grade or pool [pi]
	Base	Memorandum items
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s017 r050 c020	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s017 r050 c040	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
	Prudential portfolio	Banking book
s017 r050 c050	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Credit derivatives - Substitution effect
	Prudential portfolio	Banking book
s017 r050 c060	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting

s017 r050 c060	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions substitution effect
	Prudential portfolio	Banking book
s017 r050 c070	Metric	CRM substitution effects Outflows including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	CRM techniques substitution effect
	Prudential portfolio	Banking book
s017 r050 c080	Metric	CRM substitution effects Inflows, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s017 r050 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s017 r050 c110	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s017 r050 c150	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach

s017 r050 c150	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Guarantees other than credit derivatives - LGD adjustment effect
	Prudential portfolio	Banking book
s017 r050 c160	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Credit derivatives - LGD adjustment effect
	Prudential portfolio	Banking book
s017 r050 c170	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Life insurance policies pledged to the lending institutions LGD adjustment effect
	Prudential portfolio	Banking book
s017 r050 c180	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Financial collateral LGD adjustment effect
	Prudential portfolio	Banking book
s017 r050 c190	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Real estate excluding immovable property for which alternative treatment is used
	Prudential portfolio	Banking book
s017 r050 c200	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures

s017 r050 c200	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Other physical collateral eligible for CRM under IRB approach
	Prudential portfolio	Banking book
s017 r050 c210	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Receivables eligible for CRM under IRB approach
	Prudential portfolio	Banking book
s017 r050 c220	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	CRM techniques double default treatment
	Prudential portfolio	Banking book
s017 r050 c230	Metric	Exposure weighted average LGD [pi]
	Base	Memorandum items
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s017 r050 c250	Metric	Maturity value (days) [ii]
	Base	Memorandum items
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s017 r050 c260	Metric	Risk weighted exposure amount [mi]
	Base	Exposures

s017 r050 c260	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s017 r050 c280	Metric	Expected loss amount [mi]
	Base	Memorandum items
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s017 r050 c290	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s017 r050 c300	Metric	Number of obligors [ii]
	Base	Memorandum items
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s017 r060 c010	Metric	PD assigned to the obligor grade or pool [pi]
	Base	Memorandum items
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s017 r060 c020	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other

s017 r060 c020	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s017 r060 c040	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
	Prudential portfolio	Banking book
s017 r060 c050	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Credit derivatives - Substitution effect
	Prudential portfolio	Banking book
s017 r060 c060	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions substitution effect
	Prudential portfolio	Banking book
s017 r060 c070	Metric	CRM substitution effects Outflows including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	CRM techniques substitution effect
	Prudential portfolio	Banking book
s017 r060 c080	Metric	CRM substitution effects Inflows, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Advanced IRB Approach

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s017 r060 c080	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s017 r060 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s017 r060 c110	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s017 r060 c150	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Guarantees other than credit derivatives - LGD adjustment effect
	Prudential portfolio	Banking book
s017 r060 c160	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Credit derivatives - LGD adjustment effect
	Prudential portfolio	Banking book
s017 r060 c170	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other

s017 r060 c170	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Life insurance policies pledged to the lending institutions LGD adjustment effect
	Prudential portfolio	Banking book
s017 r060 c180	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Financial collateral LGD adjustment effect
	Prudential portfolio	Banking book
s017 r060 c190	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Real estate excluding immovable property for which alternative treatment is used
	Prudential portfolio	Banking book
s017 r060 c200	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Other physical collateral eligible for CRM under IRB approach
	Prudential portfolio	Banking book
s017 r060 c210	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Receivables eligible for CRM under IRB approach
	Prudential portfolio	Banking book
s017 r060 c220	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting

s017 r060 c220	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	CRM techniques double default treatment
	Prudential portfolio	Banking book
s017 r060 c230	Metric	Exposure weighted average LGD [pi]
	Base	Memorandum items
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s017 r060 c250	Metric	Maturity value (days) [ii]
	Base	Memorandum items
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s017 r060 c260	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s017 r060 c280	Metric	Expected loss amount [mi]
	Base	Memorandum items
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s017 r060 c290	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other

s017 r060 c290	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s017 r060 c300	Metric	Number of obligors [ii]
	Base	Memorandum items
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s017 r070 c010	Metric	PD assigned to the obligor grade or pool [pi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s017 r070 c020	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s017 r070 c030	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Counterparty	Large regulated financial entities and unregulated financial entities
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s017 r070 c040	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach

s017 r070 c040	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s017 r070 c050	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Credit derivatives - Substitution effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s017 r070 c060	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions substitution effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s017 r070 c070	Metric	CRM substitution effects Outflows including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques substitution effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s017 r070 c080	Metric	CRM substitution effects Inflows, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M

s017 r070 c080	Prudential portfolio	Banking book

s017 r070 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book

s017 r070 c110	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book

s017 r070 c140	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Counterparty	Large regulated financial entities and unregulated financial entities
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book

s017 r070 c150	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Guarantees other than credit derivatives - LGD adjustment effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book

s017 r070 c160	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach

s017 r070 c160	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Credit derivatives - LGD adjustment effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s017 r070 c170	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Life insurance policies pledged to the lending institutions LGD adjustment effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s017 r070 c180	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Financial collateral LGD adjustment effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s017 r070 c190	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Real estate excluding immovable property for which alternative treatment is used
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s017 r070 c200	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Other physical collateral eligible for CRM under IRB approach

s017 r070 c200	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s017 r070 c210	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Receivables eligible for CRM under IRB approach
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s017 r070 c220	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques double default treatment
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s017 r070 c230	Metric	Exposure weighted average LGD [pi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s017 r070 c240	Metric	Exposure weighted average LGD [pi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Counterparty	Large regulated financial entities and unregulated financial entities
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s017 r070 c250	Metric	Maturity value (days) [ii]
	Base	Memorandum items

s017 r070 c250	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s017 r070 c260	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s017 r070 c270	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Counterparty	Large regulated financial entities and unregulated financial entities
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s017 r070 c280	Metric	Expected loss amount [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s017 r070 c290	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book

s017 r070 c300

Metric	Number of obligors [ii]
Base	Memorandum items
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Advanced IRB Approach
Exposure class	Retail exposures - other
Counterparty sector	Counterparties other than SME
Type of risk	Credit risk, counterparty credit risk and free deliveries
Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
Prudential portfolio	Banking book

s017 r090 c020

Metric	Original exposure pre conversion factors [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Advanced IRB Approach
Exposure class	Retail exposures - other
Counterparty sector	Counterparties other than SME
Type of risk	Credit risk, counterparty credit risk and free deliveries
Methods to determine risk weights	Specialized lending slotting criteria
Prudential portfolio	Banking book

s017 r090 c090

Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Advanced IRB Approach
Exposure class	Retail exposures - other
Counterparty sector	Counterparties other than SME
Type of risk	Credit risk, counterparty credit risk and free deliveries
Methods to determine risk weights	Specialized lending slotting criteria
Prudential portfolio	Banking book

s017 r090 c110

Metric	Exposure value [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Advanced IRB Approach
Exposure class	Retail exposures - other
Counterparty sector	Counterparties other than SME
Type of risk	Credit risk, counterparty credit risk and free deliveries
Methods to determine risk weights	Specialized lending slotting criteria
Prudential portfolio	Banking book

s017 r090 c260

Metric	Risk weighted exposure amount [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Advanced IRB Approach
Exposure class	Retail exposures - other
Counterparty sector	Counterparties other than SME
Type of risk	Credit risk, counterparty credit risk and free deliveries

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s017 r090 c260	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book

s017 r090 c280	Metric	Expected loss amount [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book

s017 r090 c290	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book

s017 r100 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	0%

s017 r100 c110	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	0%

s017 r100 c260	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment

s017 r100 c260		
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	0%

s017 r100 c280		
	Metric	Expected loss amount [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	0%

s017 r100 c290		
	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	0%

s017 r110 c090		
	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	50%

s017 r110 c110		
	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries

s017 r110 c110	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	50%
s017 r110 c260	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	50%
s017 r110 c280	Metric	Expected loss amount [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	50%
s017 r110 c290	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	50%
s017 r120 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	70%

s017 r120 c110

Metric	Exposure value [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Advanced IRB Approach
Exposure class	Retail exposures - other
Counterparty sector	Counterparties other than SME
Type of risk	Credit risk, counterparty credit risk and free deliveries
Methods to determine risk weights	Specialized lending slotting criteria
Prudential portfolio	Banking book
Risk weights	70%

s017 r120 c260

Metric	Risk weighted exposure amount [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Advanced IRB Approach
Exposure class	Retail exposures - other
Counterparty sector	Counterparties other than SME
Type of risk	Credit risk, counterparty credit risk and free deliveries
Methods to determine risk weights	Specialized lending slotting criteria
Prudential portfolio	Banking book
Risk weights	70%

s017 r120 c280

Metric	Expected loss amount [mi]
Base	Memorandum items
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Advanced IRB Approach
Exposure class	Retail exposures - other
Counterparty sector	Counterparties other than SME
Type of risk	Credit risk, counterparty credit risk and free deliveries
Methods to determine risk weights	Specialized lending slotting criteria
Prudential portfolio	Banking book
Risk weights	70%

s017 r120 c290

Metric	Risk adjustments and provisions [mi]
Base	Memorandum items
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Advanced IRB Approach
Exposure class	Retail exposures - other
Counterparty sector	Counterparties other than SME
Type of risk	Credit risk, counterparty credit risk and free deliveries
Methods to determine risk weights	Specialized lending slotting criteria
Prudential portfolio	Banking book
Risk weights	70%

s017 r130 c090

Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Advanced IRB Approach

s017 r130 c090

Exposure class	Retail exposures - other
Counterparty sector	Counterparties other than SME
Type of risk	Credit risk, counterparty credit risk and free deliveries
Methods to determine risk weights	Specialized lending slotting criteria
Prudential portfolio	Banking book
Residual maturity	>= 2,5 years
Risk weights	70%

s017 r130 c110

Metric	Exposure value [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Advanced IRB Approach
Exposure class	Retail exposures - other
Counterparty sector	Counterparties other than SME
Type of risk	Credit risk, counterparty credit risk and free deliveries
Methods to determine risk weights	Specialized lending slotting criteria
Prudential portfolio	Banking book
Residual maturity	>= 2,5 years
Risk weights	70%

s017 r130 c260

Metric	Risk weighted exposure amount [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Advanced IRB Approach
Exposure class	Retail exposures - other
Counterparty sector	Counterparties other than SME
Type of risk	Credit risk, counterparty credit risk and free deliveries
Methods to determine risk weights	Specialized lending slotting criteria
Prudential portfolio	Banking book
Residual maturity	>= 2,5 years
Risk weights	70%

s017 r130 c280

Metric	Expected loss amount [mi]
Base	Memorandum items
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Advanced IRB Approach
Exposure class	Retail exposures - other
Counterparty sector	Counterparties other than SME
Type of risk	Credit risk, counterparty credit risk and free deliveries
Methods to determine risk weights	Specialized lending slotting criteria
Prudential portfolio	Banking book
Residual maturity	>= 2,5 years
Risk weights	70%

s017 r130 c290

Metric	Risk adjustments and provisions [mi]
Base	Memorandum items
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Advanced IRB Approach

s017 r130 c290	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Residual maturity	>= 2,5 years
	Risk weights	70%
s017 r140 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	90%
s017 r140 c110	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	90%
s017 r140 c260	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	90%
s017 r140 c280	Metric	Expected loss amount [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries

s017 r140 c280	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	90%
s017 r140 c290	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	90%
s017 r150 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	115%
s017 r150 c110	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	115%
s017 r150 c260	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	115%

s017 r150 c280	Metric	Expected loss amount [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	115%
s017 r150 c290	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	115%
s017 r160 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	250%
s017 r160 c110	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	250%
s017 r160 c260	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach

s017 r160 c260	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	250%
s017 r160 c280	Metric	Expected loss amount [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	250%
s017 r160 c290	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	250%
s017 r170 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Alternative treatment for exposures secured by real estate
	Prudential portfolio	Banking book
s017 r170 c110	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Alternative treatment for exposures secured by real estate
	Prudential portfolio	Banking book

s017 r170 c260	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Alternative treatment for exposures secured by real estate
	Prudential portfolio	Banking book
s017 r170 c290	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Alternative treatment for exposures secured by real estate
	Prudential portfolio	Banking book
s017 r180 c030	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Counterparty	Large regulated financial entities and unregulated financial entities
	Methods to determine risk weights	Risk weighted exposure amounts calculated using RW, other
	Prudential portfolio	Banking book
s017 r180 c040	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using RW, other
	Prudential portfolio	Banking book
s017 r180 c050	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other

s017 r180 c050	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Credit derivatives - Substitution effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using RW, other
	Prudential portfolio	Banking book
s017 r180 c060	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions substitution effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using RW, other
	Prudential portfolio	Banking book
s017 r180 c070	Metric	CRM substitution effects Outflows including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques substitution effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using RW, other
	Prudential portfolio	Banking book
s017 r180 c080	Metric	CRM substitution effects Inflows, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using RW, other
	Prudential portfolio	Banking book
s017 r180 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using RW, other
	Prudential portfolio	Banking book

s017 r180 c110	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using RW, other
	Prudential portfolio	Banking book

s017 r180 c260	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using RW, other
	Prudential portfolio	Banking book

s017 r180 c290	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using RW, other
	Prudential portfolio	Banking book

s017 r190 c010	Metric	PD assigned to the obligor grade or pool [pi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Type of risk	Dilution risk
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book

s017 r190 c030	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Type of risk	Dilution risk
	Counterparty	Large regulated financial entities and unregulated financial entities

s017 r190 c030	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M	
	Prudential portfolio	Banking book	
s017 r190 c040	Metric	CRM substitution effects - Value of Guarantees [mi]	
	Base	Exposures	
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment	
	Approach	Advanced IRB Approach	
	Exposure class	Retail exposures - other	
	Counterparty sector	Counterparties other than SME	
	Type of risk	Dilution risk	
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect	
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M	
	Prudential portfolio	Banking book	
s017 r190 c050	Metric	CRM substitution effects - Value of Credit derivatives [mi]	
	Base	Exposures	
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment	
	Approach	Advanced IRB Approach	
	Exposure class	Retail exposures - other	
	Counterparty sector	Counterparties other than SME	
	Type of risk	Dilution risk	
	CRM Effects/Collateral	Credit derivatives - Substitution effect	
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M	
	Prudential portfolio	Banking book	
s017 r190 c060	Metric	CRM substitution effects - Value of Other funded credit protection [mi]	
	Base	Exposures	
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment	
	Approach	Advanced IRB Approach	
	Exposure class	Retail exposures - other	
	Counterparty sector	Counterparties other than SME	
	Type of risk	Dilution risk	
	CRM Effects/Collateral	Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions substitution effect	
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M	
	Prudential portfolio	Banking book	
s017 r190 c070	Metric	CRM substitution effects Outflows including value adjustments and provisions [mi]	
	Base	Exposures	
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment	
	Approach	Advanced IRB Approach	
	Exposure class	Retail exposures - other	
	Counterparty sector	Counterparties other than SME	
	Type of risk	Dilution risk	
	CRM Effects/Collateral	CRM techniques substitution effect	
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M	
	Prudential portfolio	Banking book	
s017 r190 c080	Metric	CRM substitution effects Inflows, including value adjustments and provisions [mi]	

s017 r190 c080

Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Advanced IRB Approach
Exposure class	Retail exposures - other
Counterparty sector	Counterparties other than SME
Type of risk	Dilution risk
Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
Prudential portfolio	Banking book

s017 r190 c090

Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Advanced IRB Approach
Exposure class	Retail exposures - other
Counterparty sector	Counterparties other than SME
Type of risk	Dilution risk
Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
Prudential portfolio	Banking book

s017 r190 c110

Metric	Exposure value [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Advanced IRB Approach
Exposure class	Retail exposures - other
Counterparty sector	Counterparties other than SME
Type of risk	Dilution risk
Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
Prudential portfolio	Banking book

s017 r190 c150

Metric	Amount used for LGD adjustment [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Advanced IRB Approach
Exposure class	Retail exposures - other
Counterparty sector	Counterparties other than SME
Type of risk	Dilution risk
CRM Effects/Collateral	Guarantees other than credit derivatives - LGD adjustment effect
Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
Prudential portfolio	Banking book

s017 r190 c160

Metric	Amount used for LGD adjustment [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Advanced IRB Approach
Exposure class	Retail exposures - other
Counterparty sector	Counterparties other than SME
Type of risk	Dilution risk
CRM Effects/Collateral	Credit derivatives - LGD adjustment effect

| s017 r190 c160 | Methods to determine risk weights | Risk weighted exposure amounts calculated using PD, LGD and M |
| | Prudential portfolio | Banking book |

s017 r190 c170	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Type of risk	Dilution risk
	CRM Effects/Collateral	Life insurance policies pledged to the lending institutions LGD adjustment effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book

s017 r190 c180	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Type of risk	Dilution risk
	CRM Effects/Collateral	Financial collateral LGD adjustment effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book

s017 r190 c190	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Type of risk	Dilution risk
	CRM Effects/Collateral	Real estate excluding immovable property for which alternative treatment is used
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book

s017 r190 c200	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Type of risk	Dilution risk
	CRM Effects/Collateral	Other physical collateral eligible for CRM under IRB approach
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book

| s017 r190 c210 | Metric | Amount used for LGD adjustment [mi] |

s017 r190 c210	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Type of risk	Dilution risk
	CRM Effects/Collateral	Receivables eligible for CRM under IRB approach
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s017 r190 c220	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Type of risk	Dilution risk
	CRM Effects/Collateral	CRM techniques double default treatment
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s017 r190 c230	Metric	Exposure weighted average LGD [pi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Type of risk	Dilution risk
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s017 r190 c250	Metric	Maturity value (days) [ii]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Type of risk	Dilution risk
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s017 r190 c260	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Type of risk	Dilution risk

s017 r190 c260	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s017 r190 c280	Metric	Expected loss amount [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Type of risk	Dilution risk
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s017 r190 c290	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Type of risk	Dilution risk
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s017 r190 c300	Metric	Number of obligors [ii]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Type of risk	Dilution risk
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s020 r010 c010	Metric	PD assigned to the obligor grade or pool [pi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s020 r010 c020	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book

s020 r010 c030	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Counterparty	Large regulated financial entities and unregulated financial entities
	Prudential portfolio	Banking book
s020 r010 c040	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
	Prudential portfolio	Banking book
s020 r010 c050	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Credit derivatives - Substitution effect
	Prudential portfolio	Banking book
s020 r010 c060	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions substitution effect
	Prudential portfolio	Banking book
s020 r010 c070	Metric	CRM substitution effects Outflows including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	CRM techniques substitution effect
	Prudential portfolio	Banking book
s020 r010 c080	Metric	CRM substitution effects Inflows, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment

s020 r010 c080	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s020 r010 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s020 r010 c110	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s020 r010 c140	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Counterparty	Large regulated financial entities and unregulated financial entities
	Prudential portfolio	Banking book
s020 r010 c150	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Guarantees other than credit derivatives - LGD adjustment effect
	Prudential portfolio	Banking book
s020 r010 c160	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Credit derivatives - LGD adjustment effect
	Prudential portfolio	Banking book
s020 r010 c170	Metric	Amount used for LGD adjustment [mi]

s020 r010 c170	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Life insurance policies pledged to the lending institutions LGD adjustment effect
	Prudential portfolio	Banking book
s020 r010 c180	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Financial collateral LGD adjustment effect
	Prudential portfolio	Banking book
s020 r010 c190	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Real estate excluding immovable property for which alternative treatment is used
	Prudential portfolio	Banking book
s020 r010 c200	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Other physical collateral eligible for CRM under IRB approach
	Prudential portfolio	Banking book
s020 r010 c210	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Receivables eligible for CRM under IRB approach
	Prudential portfolio	Banking book
s020 r010 c220	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach

s020 r010 c220	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	CRM techniques double default treatment
	Prudential portfolio	Banking book
s020 r010 c230	Metric	Exposure weighted average LGD [pi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s020 r010 c240	Metric	Exposure weighted average LGD [pi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Counterparty	Large regulated financial entities and unregulated financial entities
	Prudential portfolio	Banking book
s020 r010 c250	Metric	Maturity value (days) [ii]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s020 r010 c260	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s020 r010 c270	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Counterparty	Large regulated financial entities and unregulated financial entities
	Prudential portfolio	Banking book
s020 r010 c280	Metric	Expected loss amount [mi]
	Base	Memorandum items

s020 r010 c280	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s020 r010 c290	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s020 r010 c300	Metric	Number of obligors [ii]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s020 r020 c010	Metric	PD assigned to the obligor grade or pool [pi]
	Base	Memorandum items
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s020 r020 c020	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s020 r020 c040	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
	Prudential portfolio	Banking book
s020 r020 c050	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures

s020 r020 c050	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Credit derivatives - Substitution effect
	Prudential portfolio	Banking book
s020 r020 c060	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions substitution effect
	Prudential portfolio	Banking book
s020 r020 c070	Metric	CRM substitution effects Outflows including value adjustments and provisions [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	CRM techniques substitution effect
	Prudential portfolio	Banking book
s020 r020 c080	Metric	CRM substitution effects Inflows, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s020 r020 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s020 r020 c110	Metric	Exposure value [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book

s020 r020 c150	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Guarantees other than credit derivatives - LGD adjustment effect
	Prudential portfolio	Banking book
s020 r020 c160	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Credit derivatives - LGD adjustment effect
	Prudential portfolio	Banking book
s020 r020 c170	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Life insurance policies pledged to the lending institutions LGD adjustment effect
	Prudential portfolio	Banking book
s020 r020 c180	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Financial collateral LGD adjustment effect
	Prudential portfolio	Banking book
s020 r020 c190	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Real estate excluding immovable property for which alternative treatment is used
	Prudential portfolio	Banking book
s020 r020 c200	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment

s020 r020 c200	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Other physical collateral eligible for CRM under IRB approach
	Prudential portfolio	Banking book
s020 r020 c210	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Receivables eligible for CRM under IRB approach
	Prudential portfolio	Banking book
s020 r020 c220	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	CRM techniques double default treatment
	Prudential portfolio	Banking book
s020 r020 c230	Metric	Exposure weighted average LGD [pi]
	Base	Memorandum items
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s020 r020 c250	Metric	Maturity value (days) [ii]
	Base	Memorandum items
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s020 r020 c260	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s020 r020 c280	Metric	Expected loss amount [mi]

s020 r020 c280	Base	Memorandum items
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s020 r020 c290	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s020 r020 c300	Metric	Number of obligors [ii]
	Base	Memorandum items
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s020 r030 c010	Metric	PD assigned to the obligor grade or pool [pi]
	Base	Memorandum items
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s020 r030 c020	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s020 r030 c040	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
	Prudential portfolio	Banking book
s020 r030 c050	Metric	CRM substitution effects - Value of Credit derivatives [mi]

COREP

s020 r030 c050	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Credit derivatives - Substitution effect
	Prudential portfolio	Banking book
s020 r030 c060	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions substitution effect
	Prudential portfolio	Banking book
s020 r030 c070	Metric	CRM substitution effects Outflows including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	CRM techniques substitution effect
	Prudential portfolio	Banking book
s020 r030 c080	Metric	CRM substitution effects Inflows, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s020 r030 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s020 r030 c110	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries

s020 r030 c110	Prudential portfolio	Banking book

s020 r030 c150	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Guarantees other than credit derivatives - LGD adjustment effect
	Prudential portfolio	Banking book

s020 r030 c160	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Credit derivatives - LGD adjustment effect
	Prudential portfolio	Banking book

s020 r030 c170	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Life insurance policies pledged to the lending institutions LGD adjustment effect
	Prudential portfolio	Banking book

s020 r030 c180	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Financial collateral LGD adjustment effect
	Prudential portfolio	Banking book

s020 r030 c190	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Real estate excluding immovable property for which alternative treatment is used
	Prudential portfolio	Banking book

s020 r030 c200	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures

COREP

s020 r030 c200	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Other physical collateral eligible for CRM under IRB approach
	Prudential portfolio	Banking book
s020 r030 c210	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	Receivables eligible for CRM under IRB approach
	Prudential portfolio	Banking book
s020 r030 c220	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	CRM Effects/Collateral	CRM techniques double default treatment
	Prudential portfolio	Banking book
s020 r030 c230	Metric	Exposure weighted average LGD [pi]
	Base	Memorandum items
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s020 r030 c250	Metric	Maturity value (days) [ii]
	Base	Memorandum items
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s020 r030 c260	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book

COREP

s020 r030 c280		
	Metric	Expected loss amount [mi]
	Base	Memorandum items
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book

s020 r030 c290		
	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book

s020 r030 c300		
	Metric	Number of obligors [ii]
	Base	Memorandum items
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book

s020 r040 c010		
	Metric	PD assigned to the obligor grade or pool [pi]
	Base	Memorandum items
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book

s020 r040 c020		
	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book

s020 r040 c040		
	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
	Prudential portfolio	Banking book

COREP

s020 r040 c050

Metric	CRM substitution effects - Value of Credit derivatives [mi]
Base	Exposures
Main category	Securities financing transactions excluding Contractual Cross Product Netting
Approach	Advanced IRB Approach
Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
Type of risk	Counterparty credit risk
CRM Effects/Collateral	Credit derivatives - Substitution effect
Prudential portfolio	Banking book

s020 r040 c060

Metric	CRM substitution effects - Value of Other funded credit protection [mi]
Base	Exposures
Main category	Securities financing transactions excluding Contractual Cross Product Netting
Approach	Advanced IRB Approach
Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
Type of risk	Counterparty credit risk
CRM Effects/Collateral	Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions substitution effect
Prudential portfolio	Banking book

s020 r040 c070

Metric	CRM substitution effects Outflows including value adjustments and provisions [mi]
Base	Exposures
Main category	Securities financing transactions excluding Contractual Cross Product Netting
Approach	Advanced IRB Approach
Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
Type of risk	Counterparty credit risk
CRM Effects/Collateral	CRM techniques substitution effect
Prudential portfolio	Banking book

s020 r040 c080

Metric	CRM substitution effects Inflows, including value adjustments and provisions [mi]
Base	Exposures
Main category	Securities financing transactions excluding Contractual Cross Product Netting
Approach	Advanced IRB Approach
Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
Type of risk	Counterparty credit risk
Prudential portfolio	Banking book

s020 r040 c090

Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
Base	Exposures
Main category	Securities financing transactions excluding Contractual Cross Product Netting
Approach	Advanced IRB Approach
Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
Type of risk	Counterparty credit risk
Prudential portfolio	Banking book

s020 r040 c110

Metric	Exposure value [mi]
Base	Exposures
Main category	Securities financing transactions excluding Contractual Cross Product Netting
Approach	Advanced IRB Approach
Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets

| s020 r040 c110 | Type of risk | Counterparty credit risk |
| | Prudential portfolio | Banking book |

s020 r040 c150	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Guarantees other than credit derivatives - LGD adjustment effect
	Prudential portfolio	Banking book

s020 r040 c160	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Credit derivatives - LGD adjustment effect
	Prudential portfolio	Banking book

s020 r040 c170	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Life insurance policies pledged to the lending institutions LGD adjustment effect
	Prudential portfolio	Banking book

s020 r040 c180	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Financial collateral LGD adjustment effect
	Prudential portfolio	Banking book

s020 r040 c190	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Real estate excluding immovable property for which alternative treatment is used
	Prudential portfolio	Banking book

| s020 r040 c200 | Metric | Amount used for LGD adjustment [mi] |

s020 r040 c200	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Other physical collateral eligible for CRM under IRB approach
	Prudential portfolio	Banking book
s020 r040 c210	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Receivables eligible for CRM under IRB approach
	Prudential portfolio	Banking book
s020 r040 c220	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	CRM techniques double default treatment
	Prudential portfolio	Banking book
s020 r040 c230	Metric	Exposure weighted average LGD [pi]
	Base	Memorandum items
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s020 r040 c250	Metric	Maturity value (days) [ii]
	Base	Memorandum items
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s020 r040 c260	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Counterparty credit risk

s020 r040 c260	Prudential portfolio	Banking book
s020 r040 c280	Metric	Expected loss amount [mi]
	Base	Memorandum items
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s020 r040 c290	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s020 r040 c300	Metric	Number of obligors [ii]
	Base	Memorandum items
	Main category	Securities financing transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s020 r050 c010	Metric	PD assigned to the obligor grade or pool [pi]
	Base	Memorandum items
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s020 r050 c020	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s020 r050 c040	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect

s020 r050 c040	Prudential portfolio	Banking book
s020 r050 c050	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Credit derivatives - Substitution effect
	Prudential portfolio	Banking book
s020 r050 c060	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions substitution effect
	Prudential portfolio	Banking book
s020 r050 c070	Metric	CRM substitution effects Outflows including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	CRM techniques substitution effect
	Prudential portfolio	Banking book
s020 r050 c080	Metric	CRM substitution effects Inflows, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s020 r050 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book
s020 r050 c110	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach

s020 r050 c110	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book

s020 r050 c150	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Guarantees other than credit derivatives - LGD adjustment effect
	Prudential portfolio	Banking book

s020 r050 c160	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Credit derivatives - LGD adjustment effect
	Prudential portfolio	Banking book

s020 r050 c170	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Life insurance policies pledged to the lending institutions LGD adjustment effect
	Prudential portfolio	Banking book

s020 r050 c180	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Financial collateral LGD adjustment effect
	Prudential portfolio	Banking book

s020 r050 c190	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Real estate excluding immovable property for which alternative treatment is used
	Prudential portfolio	Banking book

s020 r050 c200

Metric	Amount used for LGD adjustment [mi]
Base	Exposures
Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
Approach	Advanced IRB Approach
Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
Type of risk	Counterparty credit risk
CRM Effects/Collateral	Other physical collateral eligible for CRM under IRB approach
Prudential portfolio	Banking book

s020 r050 c210

Metric	Amount used for LGD adjustment [mi]
Base	Exposures
Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
Approach	Advanced IRB Approach
Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
Type of risk	Counterparty credit risk
CRM Effects/Collateral	Receivables eligible for CRM under IRB approach
Prudential portfolio	Banking book

s020 r050 c220

Metric	Amount used for LGD adjustment [mi]
Base	Exposures
Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
Approach	Advanced IRB Approach
Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
Type of risk	Counterparty credit risk
CRM Effects/Collateral	CRM techniques double default treatment
Prudential portfolio	Banking book

s020 r050 c230

Metric	Exposure weighted average LGD [pi]
Base	Memorandum items
Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
Approach	Advanced IRB Approach
Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
Type of risk	Counterparty credit risk
Prudential portfolio	Banking book

s020 r050 c250

Metric	Maturity value (days) [ii]
Base	Memorandum items
Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
Approach	Advanced IRB Approach
Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
Type of risk	Counterparty credit risk
Prudential portfolio	Banking book

s020 r050 c260

Metric	Risk weighted exposure amount [mi]
Base	Exposures
Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
Approach	Advanced IRB Approach
Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets

| s020 r050 c260 | Type of risk | Counterparty credit risk |
| | Prudential portfolio | Banking book |

s020 r050 c280	Metric	Expected loss amount [mi]
	Base	Memorandum items
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book

s020 r050 c290	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book

s020 r050 c300	Metric	Number of obligors [ii]
	Base	Memorandum items
	Main category	Derivatives & long settlement transactions excluding Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book

s020 r060 c010	Metric	PD assigned to the obligor grade or pool [pi]
	Base	Memorandum items
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book

s020 r060 c020	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book

s020 r060 c040	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Counterparty credit risk

s020 r060 c040	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
	Prudential portfolio	Banking book

s020 r060 c050	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Credit derivatives - Substitution effect
	Prudential portfolio	Banking book

s020 r060 c060	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions substitution effect
	Prudential portfolio	Banking book

s020 r060 c070	Metric	CRM substitution effects Outflows including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	CRM techniques substitution effect
	Prudential portfolio	Banking book

s020 r060 c080	Metric	CRM substitution effects Inflows, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book

s020 r060 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book

s020 r060 c110	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting

s020 r060 c110	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book

s020 r060 c150	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Guarantees other than credit derivatives - LGD adjustment effect
	Prudential portfolio	Banking book

s020 r060 c160	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Credit derivatives - LGD adjustment effect
	Prudential portfolio	Banking book

s020 r060 c170	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Life insurance policies pledged to the lending institutions LGD adjustment effect
	Prudential portfolio	Banking book

s020 r060 c180	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Financial collateral LGD adjustment effect
	Prudential portfolio	Banking book

s020 r060 c190	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Real estate excluding immovable property for which alternative treatment is used

s020 r060 c190	Prudential portfolio		Banking book

s020 r060 c200	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Other physical collateral eligible for CRM under IRB approach
	Prudential portfolio	Banking book

s020 r060 c210	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	Receivables eligible for CRM under IRB approach
	Prudential portfolio	Banking book

s020 r060 c220	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Counterparty credit risk
	CRM Effects/Collateral	CRM techniques double default treatment
	Prudential portfolio	Banking book

s020 r060 c230	Metric	Exposure weighted average LGD [pi]
	Base	Memorandum items
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book

s020 r060 c250	Metric	Maturity value (days) [ii]
	Base	Memorandum items
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book

s020 r060 c260	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Advanced IRB Approach

s020 r060 c260	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book

s020 r060 c280	Metric	Expected loss amount [mi]
	Base	Memorandum items
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book

s020 r060 c290	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book

s020 r060 c300	Metric	Number of obligors [ii]
	Base	Memorandum items
	Main category	Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting
	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Counterparty credit risk
	Prudential portfolio	Banking book

s020 r070 c010	Metric	PD assigned to the obligor grade or pool [pi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book

s020 r070 c020	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book

s020 r070 c030	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment

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s020 r070 c030	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Counterparty	Large regulated financial entities and unregulated financial entities
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s020 r070 c040	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s020 r070 c050	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Credit derivatives - Substitution effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s020 r070 c060	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions substitution effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s020 r070 c070	Metric	CRM substitution effects Outflows including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques substitution effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s020 r070 c080	Metric	CRM substitution effects Inflows, including value adjustments and provisions [mi]

s020 r070 c080	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s020 r070 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s020 r070 c110	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s020 r070 c140	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Counterparty	Large regulated financial entities and unregulated financial entities
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s020 r070 c150	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Guarantees other than credit derivatives - LGD adjustment effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s020 r070 c160	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures

s020 r070 c160	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Credit derivatives - LGD adjustment effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s020 r070 c170	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Life insurance policies pledged to the lending institutions LGD adjustment effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s020 r070 c180	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Financial collateral LGD adjustment effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s020 r070 c190	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Real estate excluding immovable property for which alternative treatment is used
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s020 r070 c200	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Other physical collateral eligible for CRM under IRB approach
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book

s020 r070 c210		
	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Receivables eligible for CRM under IRB approach
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book

s020 r070 c220		
	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques double default treatment
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book

s020 r070 c230		
	Metric	Exposure weighted average LGD [pi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book

s020 r070 c240		
	Metric	Exposure weighted average LGD [pi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Counterparty	Large regulated financial entities and unregulated financial entities
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book

s020 r070 c250		
	Metric	Maturity value (days) [ii]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book

s020 r070 c260	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s020 r070 c270	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Counterparty	Large regulated financial entities and unregulated financial entities
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s020 r070 c280	Metric	Expected loss amount [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s020 r070 c290	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s020 r070 c300	Metric	Number of obligors [ii]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s020 r090 c020	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures

s020 r090 c020	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
s020 r090 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
s020 r090 c110	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
s020 r090 c260	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
s020 r090 c280	Metric	Expected loss amount [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
s020 r090 c290	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets

s020 r090 c290	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book

s020 r100 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	0%

s020 r100 c110	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	0%

s020 r100 c260	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	0%

s020 r100 c280	Metric	Expected loss amount [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	0%

s020 r100 c290	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach

s020 r100 c290	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	0%
s020 r110 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	50%
s020 r110 c110	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	50%
s020 r110 c260	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	50%
s020 r110 c280	Metric	Expected loss amount [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	50%
s020 r110 c290	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items

COREP

s020 r110 c290		
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	50%

s020 r120 c090		
	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	70%

s020 r120 c110		
	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	70%

s020 r120 c260		
	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	70%

s020 r120 c280		
	Metric	Expected loss amount [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	70%

COREP

s020 r120 c290	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	70%
s020 r130 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Residual maturity	>= 2,5 years
	Risk weights	70%
s020 r130 c110	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Residual maturity	>= 2,5 years
	Risk weights	70%
s020 r130 c260	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Residual maturity	>= 2,5 years
	Risk weights	70%
s020 r130 c280	Metric	Expected loss amount [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets

s020 r130 c280

Type of risk	Credit risk, counterparty credit risk and free deliveries
Methods to determine risk weights	Specialized lending slotting criteria
Prudential portfolio	Banking book
Residual maturity	>= 2,5 years
Risk weights	70%

s020 r130 c290

Metric	Risk adjustments and provisions [mi]
Base	Memorandum items
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Advanced IRB Approach
Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
Type of risk	Credit risk, counterparty credit risk and free deliveries
Methods to determine risk weights	Specialized lending slotting criteria
Prudential portfolio	Banking book
Residual maturity	>= 2,5 years
Risk weights	70%

s020 r140 c090

Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Advanced IRB Approach
Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
Type of risk	Credit risk, counterparty credit risk and free deliveries
Methods to determine risk weights	Specialized lending slotting criteria
Prudential portfolio	Banking book
Risk weights	90%

s020 r140 c110

Metric	Exposure value [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Advanced IRB Approach
Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
Type of risk	Credit risk, counterparty credit risk and free deliveries
Methods to determine risk weights	Specialized lending slotting criteria
Prudential portfolio	Banking book
Risk weights	90%

s020 r140 c260

Metric	Risk weighted exposure amount [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Advanced IRB Approach
Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
Type of risk	Credit risk, counterparty credit risk and free deliveries
Methods to determine risk weights	Specialized lending slotting criteria
Prudential portfolio	Banking book
Risk weights	90%

s020 r140 c280

Metric	Expected loss amount [mi]

s020 r140 c280

Base	Memorandum items
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Advanced IRB Approach
Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
Type of risk	Credit risk, counterparty credit risk and free deliveries
Methods to determine risk weights	Specialized lending slotting criteria
Prudential portfolio	Banking book
Risk weights	90%

s020 r140 c290

Metric	Risk adjustments and provisions [mi]
Base	Memorandum items
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Advanced IRB Approach
Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
Type of risk	Credit risk, counterparty credit risk and free deliveries
Methods to determine risk weights	Specialized lending slotting criteria
Prudential portfolio	Banking book
Risk weights	90%

s020 r150 c090

Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Advanced IRB Approach
Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
Type of risk	Credit risk, counterparty credit risk and free deliveries
Methods to determine risk weights	Specialized lending slotting criteria
Prudential portfolio	Banking book
Risk weights	115%

s020 r150 c110

Metric	Exposure value [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Advanced IRB Approach
Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
Type of risk	Credit risk, counterparty credit risk and free deliveries
Methods to determine risk weights	Specialized lending slotting criteria
Prudential portfolio	Banking book
Risk weights	115%

s020 r150 c260

Metric	Risk weighted exposure amount [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Advanced IRB Approach
Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
Type of risk	Credit risk, counterparty credit risk and free deliveries
Methods to determine risk weights	Specialized lending slotting criteria
Prudential portfolio	Banking book
Risk weights	115%

s020 r150 c280	Metric	Expected loss amount [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	115%
s020 r150 c290	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	115%
s020 r160 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	250%
s020 r160 c110	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	250%
s020 r160 c260	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria

s020 r160 c260	Prudential portfolio	Banking book
	Risk weights	250%

s020 r160 c280	Metric	Expected loss amount [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	250%

s020 r160 c290	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	250%

s020 r170 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Alternative treatment for exposures secured by real estate
	Prudential portfolio	Banking book

s020 r170 c110	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Alternative treatment for exposures secured by real estate
	Prudential portfolio	Banking book

s020 r170 c260	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Alternative treatment for exposures secured by real estate

s020 r170 c260	Prudential portfolio	Banking book

s020 r170 c290	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Alternative treatment for exposures secured by real estate
	Prudential portfolio	Banking book

s020 r180 c030	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Counterparty	Large regulated financial entities and unregulated financial entities
	Methods to determine risk weights	Risk weighted exposure amounts calculated using RW, other
	Prudential portfolio	Banking book

s020 r180 c040	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using RW, other
	Prudential portfolio	Banking book

s020 r180 c050	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Credit derivatives - Substitution effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using RW, other
	Prudential portfolio	Banking book

s020 r180 c060	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions substitution effect

| s020 r180 c060 | Methods to determine risk weights | Risk weighted exposure amounts calculated using RW, other |
| | Prudential portfolio | Banking book |

s020 r180 c070	Metric	CRM substitution effects Outflows including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques substitution effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using RW, other
	Prudential portfolio	Banking book

s020 r180 c080	Metric	CRM substitution effects Inflows, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using RW, other
	Prudential portfolio	Banking book

s020 r180 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using RW, other
	Prudential portfolio	Banking book

s020 r180 c110	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using RW, other
	Prudential portfolio	Banking book

s020 r180 c260	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using RW, other
	Prudential portfolio	Banking book

s020 r180 c290	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using RW, other
	Prudential portfolio	Banking book

s020 r190 c010	Metric	PD assigned to the obligor grade or pool [pi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Dilution risk
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book

s020 r190 c030	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Dilution risk
	Counterparty	Large regulated financial entities and unregulated financial entities
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book

s020 r190 c040	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Dilution risk
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book

s020 r190 c050	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Dilution risk
	CRM Effects/Collateral	Credit derivatives - Substitution effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book

s020 r190 c060	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Dilution risk
	CRM Effects/Collateral	Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions substitution effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s020 r190 c070	Metric	CRM substitution effects Outflows including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Dilution risk
	CRM Effects/Collateral	CRM techniques substitution effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s020 r190 c080	Metric	CRM substitution effects Inflows, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Dilution risk
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s020 r190 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Dilution risk
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s020 r190 c110	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Dilution risk
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s020 r190 c150	Metric	Amount used for LGD adjustment [mi]

s020 r190 c150	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Dilution risk
	CRM Effects/Collateral	Guarantees other than credit derivatives - LGD adjustment effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book

s020 r190 c160	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Dilution risk
	CRM Effects/Collateral	Credit derivatives - LGD adjustment effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book

s020 r190 c170	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Dilution risk
	CRM Effects/Collateral	Life insurance policies pledged to the lending institutions LGD adjustment effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book

s020 r190 c180	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Dilution risk
	CRM Effects/Collateral	Financial collateral LGD adjustment effect
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book

s020 r190 c190	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Dilution risk
	CRM Effects/Collateral	Real estate excluding immovable property for which alternative treatment is used
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book

s020 r190 c200	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Dilution risk
	CRM Effects/Collateral	Other physical collateral eligible for CRM under IRB approach
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book

s020 r190 c210	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Dilution risk
	CRM Effects/Collateral	Receivables eligible for CRM under IRB approach
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book

s020 r190 c220	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Dilution risk
	CRM Effects/Collateral	CRM techniques double default treatment
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book

s020 r190 c230	Metric	Exposure weighted average LGD [pi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Dilution risk
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book

s020 r190 c250	Metric	Maturity value (days) [ii]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Dilution risk
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book

s020 r190 c260	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Dilution risk
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s020 r190 c280	Metric	Expected loss amount [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Dilution risk
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s020 r190 c290	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Dilution risk
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s020 r190 c300	Metric	Number of obligors [ii]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Dilution risk
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book

C 08.01.b - Credit and counterparty credit risks and free deliveries: IRB Approach to capital requirements - TOTAL - Of which arising from counterparty credi

s001 r010 c100	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s001 r010 c120	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach

COREP

s001 r010 c120	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s001 r010 c130	Metric	Exposure value [mi]
	Base	Exposures
	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s001 r070 c100	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s001 r070 c120	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s001 r070 c130	Metric	Exposure value [mi]
	Base	Exposures
	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s001 r090 c100	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
s001 r090 c120	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets

COREP

s001 r090 c120	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
s001 r090 c130	Metric	Exposure value [mi]
	Base	Exposures
	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
s001 r100 c100	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	0%
s001 r100 c120	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	0%
s001 r100 c130	Metric	Exposure value [mi]
	Base	Exposures
	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	0%
s001 r110 c100	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	50%

s001 r110 c120	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	50%
s001 r110 c130	Metric	Exposure value [mi]
	Base	Exposures
	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	50%
s001 r120 c100	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	70%
s001 r120 c120	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	70%
s001 r120 c130	Metric	Exposure value [mi]
	Base	Exposures
	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	70%
s001 r130 c100	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]

COREP

s001 r130 c100

Base	Exposures
Approach	Advanced IRB Approach
Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
Type of risk	Credit risk, counterparty credit risk and free deliveries
Methods to determine risk weights	Specialized lending slotting criteria
Prudential portfolio	Banking book
Residual maturity	>= 2,5 years
Risk weights	70%

s001 r130 c120

Metric	Exposure value [mi]
Base	Exposures
Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Advanced IRB Approach
Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
Type of risk	Credit risk, counterparty credit risk and free deliveries
Methods to determine risk weights	Specialized lending slotting criteria
Prudential portfolio	Banking book
Residual maturity	>= 2,5 years
Risk weights	70%

s001 r130 c130

Metric	Exposure value [mi]
Base	Exposures
Approach	Advanced IRB Approach
Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
Type of risk	Credit risk, counterparty credit risk and free deliveries
Methods to determine risk weights	Specialized lending slotting criteria
Prudential portfolio	Banking book
Residual maturity	>= 2,5 years
Risk weights	70%

s001 r140 c100

Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
Base	Exposures
Approach	Advanced IRB Approach
Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
Type of risk	Credit risk, counterparty credit risk and free deliveries
Methods to determine risk weights	Specialized lending slotting criteria
Prudential portfolio	Banking book
Risk weights	90%

s001 r140 c120

Metric	Exposure value [mi]
Base	Exposures
Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Advanced IRB Approach
Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
Type of risk	Credit risk, counterparty credit risk and free deliveries
Methods to determine risk weights	Specialized lending slotting criteria
Prudential portfolio	Banking book
Risk weights	90%

s001 r140 c130	Metric	Exposure value [mi]
	Base	Exposures
	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	90%
s001 r150 c100	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	115%
s001 r150 c120	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	115%
s001 r150 c130	Metric	Exposure value [mi]
	Base	Exposures
	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	115%
s001 r160 c100	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	250%
s001 r160 c120	Metric	Exposure value [mi]
	Base	Exposures

s001 r160 c120	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	250%
s001 r160 c130	Metric	Exposure value [mi]
	Base	Exposures
	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	250%
s001 r170 c100	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques RW adjustment effect (alternative Approach for real estate)
	Methods to determine risk weights	Alternative treatment for exposures secured by real estate
	Prudential portfolio	Banking book
s001 r170 c120	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques RW adjustment effect (alternative Approach for real estate)
	Methods to determine risk weights	Alternative treatment for exposures secured by real estate
	Prudential portfolio	Banking book
s001 r170 c130	Metric	Exposure value [mi]
	Base	Exposures
	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques RW adjustment effect (alternative Approach for real estate)
	Methods to determine risk weights	Alternative treatment for exposures secured by real estate
	Prudential portfolio	Banking book
s001 r180 c100	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Approach	Advanced IRB Approach

s001 r180 c100	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using RW, other
	Prudential portfolio	Banking book
s001 r180 c120	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using RW, other
	Prudential portfolio	Banking book
s001 r180 c130	Metric	Exposure value [mi]
	Base	Exposures
	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using RW, other
	Prudential portfolio	Banking book
s001 r190 c130	Metric	Exposure value [mi]
	Base	Exposures
	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Dilution risk
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s002 r010 c100	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Approach	Foundation IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s002 r010 c120	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s002 r010 c130	Metric	Exposure value [mi]
	Base	Exposures
	Approach	Foundation IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets

s002 r010 c130	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s002 r070 c100	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Approach	Foundation IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s002 r070 c120	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s002 r070 c130	Metric	Exposure value [mi]
	Base	Exposures
	Approach	Foundation IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s002 r090 c100	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Approach	Foundation IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
s002 r090 c120	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
s002 r090 c130	Metric	Exposure value [mi]
	Base	Exposures
	Approach	Foundation IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets

s002 r090 c130	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book

s002 r100 c100	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Approach	Foundation IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	0%

s002 r100 c120	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	0%

s002 r100 c130	Metric	Exposure value [mi]
	Base	Exposures
	Approach	Foundation IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	0%

s002 r110 c100	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Approach	Foundation IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	50%

s002 r110 c120	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria

| s002 r110 c120 | Prudential portfolio | Banking book |
| | Risk weights | 50% |

s002 r110 c130	Metric	Exposure value [mi]
	Base	Exposures
	Approach	Foundation IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	50%

s002 r120 c100	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Approach	Foundation IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	70%

s002 r120 c120	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	70%

s002 r120 c130	Metric	Exposure value [mi]
	Base	Exposures
	Approach	Foundation IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	70%

s002 r130 c100	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Approach	Foundation IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Residual maturity	>= 2,5 years

s002 r130 c100	Risk weights	70%

s002 r130 c120	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Residual maturity	>= 2,5 years
	Risk weights	70%

s002 r130 c130	Metric	Exposure value [mi]
	Base	Exposures
	Approach	Foundation IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Residual maturity	>= 2,5 years
	Risk weights	70%

s002 r140 c100	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Approach	Foundation IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	90%

s002 r140 c120	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	90%

s002 r140 c130	Metric	Exposure value [mi]
	Base	Exposures
	Approach	Foundation IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria

s002 r140 c130	Prudential portfolio	Banking book
	Risk weights	90%

s002 r150 c100	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Approach	Foundation IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	115%

s002 r150 c120	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	115%

s002 r150 c130	Metric	Exposure value [mi]
	Base	Exposures
	Approach	Foundation IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	115%

s002 r160 c100	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Approach	Foundation IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	250%

s002 r160 c120	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book

s002 r160 c120	Risk weights	250%	

s002 r160 c130	Metric	Exposure value [mi]
	Base	Exposures
	Approach	Foundation IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	250%

s002 r170 c100	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Approach	Foundation IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques RW adjustment effect (alternative Approach for real estate)
	Methods to determine risk weights	Alternative treatment for exposures secured by real estate
	Prudential portfolio	Banking book

s002 r170 c120	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques RW adjustment effect (alternative Approach for real estate)
	Methods to determine risk weights	Alternative treatment for exposures secured by real estate
	Prudential portfolio	Banking book

s002 r170 c130	Metric	Exposure value [mi]
	Base	Exposures
	Approach	Foundation IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques RW adjustment effect (alternative Approach for real estate)
	Methods to determine risk weights	Alternative treatment for exposures secured by real estate
	Prudential portfolio	Banking book

s002 r180 c100	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Approach	Foundation IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using RW, other
	Prudential portfolio	Banking book

s002 r180 c120	Metric	Exposure value [mi]
	Base	Exposures

s002 r180 c120	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using RW, other
	Prudential portfolio	Banking book
s002 r180 c130	Metric	Exposure value [mi]
	Base	Exposures
	Approach	Foundation IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using RW, other
	Prudential portfolio	Banking book
s002 r190 c130	Metric	Exposure value [mi]
	Base	Exposures
	Approach	Foundation IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Dilution risk
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s003 r010 c100	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s003 r010 c120	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s003 r010 c130	Metric	Exposure value [mi]
	Base	Exposures
	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s003 r070 c100	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks

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s003 r070 c100	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s003 r070 c120	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s003 r070 c130	Metric	Exposure value [mi]
	Base	Exposures
	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s003 r090 c100	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
s003 r090 c120	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
s003 r090 c130	Metric	Exposure value [mi]
	Base	Exposures
	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
s003 r100 c100	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Approach	Advanced IRB Approach

s003 r100 c100		
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	0%
s003 r100 c120		
	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	0%
s003 r100 c130		
	Metric	Exposure value [mi]
	Base	Exposures
	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	0%
s003 r110 c100		
	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	50%
s003 r110 c120		
	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	50%
s003 r110 c130		
	Metric	Exposure value [mi]
	Base	Exposures
	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks

s003 r110 c130	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	50%
s003 r120 c100	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	70%
s003 r120 c120	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	70%
s003 r120 c130	Metric	Exposure value [mi]
	Base	Exposures
	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	70%
s003 r130 c100	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Residual maturity	>= 2,5 years
	Risk weights	70%
s003 r130 c120	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks

s003 r130 c120	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Residual maturity	>= 2,5 years
	Risk weights	70%
s003 r130 c130	Metric	Exposure value [mi]
	Base	Exposures
	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Residual maturity	>= 2,5 years
	Risk weights	70%
s003 r140 c100	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	90%
s003 r140 c120	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	90%
s003 r140 c130	Metric	Exposure value [mi]
	Base	Exposures
	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	90%
s003 r150 c100	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks

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s003 r150 c100

Type of risk	Credit risk, counterparty credit risk and free deliveries
Methods to determine risk weights	Specialized lending slotting criteria
Prudential portfolio	Banking book
Risk weights	115%

s003 r150 c120

Metric	Exposure value [mi]
Base	Exposures
Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Advanced IRB Approach
Exposure class	Exposures to central governments or central banks
Type of risk	Credit risk, counterparty credit risk and free deliveries
Methods to determine risk weights	Specialized lending slotting criteria
Prudential portfolio	Banking book
Risk weights	115%

s003 r150 c130

Metric	Exposure value [mi]
Base	Exposures
Approach	Advanced IRB Approach
Exposure class	Exposures to central governments or central banks
Type of risk	Credit risk, counterparty credit risk and free deliveries
Methods to determine risk weights	Specialized lending slotting criteria
Prudential portfolio	Banking book
Risk weights	115%

s003 r160 c100

Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
Base	Exposures
Approach	Advanced IRB Approach
Exposure class	Exposures to central governments or central banks
Type of risk	Credit risk, counterparty credit risk and free deliveries
Methods to determine risk weights	Specialized lending slotting criteria
Prudential portfolio	Banking book
Risk weights	250%

s003 r160 c120

Metric	Exposure value [mi]
Base	Exposures
Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Advanced IRB Approach
Exposure class	Exposures to central governments or central banks
Type of risk	Credit risk, counterparty credit risk and free deliveries
Methods to determine risk weights	Specialized lending slotting criteria
Prudential portfolio	Banking book
Risk weights	250%

s003 r160 c130

Metric	Exposure value [mi]
Base	Exposures
Approach	Advanced IRB Approach
Exposure class	Exposures to central governments or central banks
Type of risk	Credit risk, counterparty credit risk and free deliveries

s003 r160 c130	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	250%

s003 r170 c100	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques RW adjustment effect (alternative Approach for real estate)
	Methods to determine risk weights	Alternative treatment for exposures secured by real estate
	Prudential portfolio	Banking book

s003 r170 c120	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques RW adjustment effect (alternative Approach for real estate)
	Methods to determine risk weights	Alternative treatment for exposures secured by real estate
	Prudential portfolio	Banking book

s003 r170 c130	Metric	Exposure value [mi]
	Base	Exposures
	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques RW adjustment effect (alternative Approach for real estate)
	Methods to determine risk weights	Alternative treatment for exposures secured by real estate
	Prudential portfolio	Banking book

s003 r180 c100	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using RW, other
	Prudential portfolio	Banking book

s003 r180 c120	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using RW, other
	Prudential portfolio	Banking book

s003 r180 c130	Metric	Exposure value [mi]
	Base	Exposures
	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using RW, other
	Prudential portfolio	Banking book
s003 r190 c130	Metric	Exposure value [mi]
	Base	Exposures
	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Dilution risk
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s004 r010 c100	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Approach	Foundation IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s004 r010 c120	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s004 r010 c130	Metric	Exposure value [mi]
	Base	Exposures
	Approach	Foundation IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s004 r070 c100	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Approach	Foundation IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s004 r070 c120	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment

s004 r070 c120	Approach	Foundation IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s004 r070 c130	Metric	Exposure value [mi]
	Base	Exposures
	Approach	Foundation IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s004 r090 c100	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Approach	Foundation IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
s004 r090 c120	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
s004 r090 c130	Metric	Exposure value [mi]
	Base	Exposures
	Approach	Foundation IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
s004 r100 c100	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Approach	Foundation IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	0%
s004 r100 c120	Metric	Exposure value [mi]

COREP

s004 r100 c120	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	0%
s004 r100 c130	Metric	Exposure value [mi]
	Base	Exposures
	Approach	Foundation IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	0%
s004 r110 c100	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Approach	Foundation IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	50%
s004 r110 c120	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	50%
s004 r110 c130	Metric	Exposure value [mi]
	Base	Exposures
	Approach	Foundation IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	50%
s004 r120 c100	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures

s004 r120 c100	Approach	Foundation IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	70%
s004 r120 c120	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	70%
s004 r120 c130	Metric	Exposure value [mi]
	Base	Exposures
	Approach	Foundation IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	70%
s004 r130 c100	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Approach	Foundation IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Residual maturity	>= 2,5 years
	Risk weights	70%
s004 r130 c120	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Residual maturity	>= 2,5 years
	Risk weights	70%
s004 r130 c130	Metric	Exposure value [mi]

s004 r130 c130	Base	Exposures
	Approach	Foundation IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Residual maturity	>= 2,5 years
	Risk weights	70%
s004 r140 c100	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Approach	Foundation IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	90%
s004 r140 c120	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	90%
s004 r140 c130	Metric	Exposure value [mi]
	Base	Exposures
	Approach	Foundation IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	90%
s004 r150 c100	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Approach	Foundation IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	115%
s004 r150 c120	Metric	Exposure value [mi]
	Base	Exposures

s004 r150 c120	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	115%
s004 r150 c130	Metric	Exposure value [mi]
	Base	Exposures
	Approach	Foundation IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	115%
s004 r160 c100	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Approach	Foundation IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	250%
s004 r160 c120	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	250%
s004 r160 c130	Metric	Exposure value [mi]
	Base	Exposures
	Approach	Foundation IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	250%
s004 r170 c100	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Approach	Foundation IRB Approach

s004 r170 c100	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques RW adjustment effect (alternative Approach for real estate)
	Methods to determine risk weights	Alternative treatment for exposures secured by real estate
	Prudential portfolio	Banking book
s004 r170 c120	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques RW adjustment effect (alternative Approach for real estate)
	Methods to determine risk weights	Alternative treatment for exposures secured by real estate
	Prudential portfolio	Banking book
s004 r170 c130	Metric	Exposure value [mi]
	Base	Exposures
	Approach	Foundation IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques RW adjustment effect (alternative Approach for real estate)
	Methods to determine risk weights	Alternative treatment for exposures secured by real estate
	Prudential portfolio	Banking book
s004 r180 c100	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Approach	Foundation IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using RW, other
	Prudential portfolio	Banking book
s004 r180 c120	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using RW, other
	Prudential portfolio	Banking book
s004 r180 c130	Metric	Exposure value [mi]
	Base	Exposures
	Approach	Foundation IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using RW, other

s004 r180 c130	Prudential portfolio	Banking book
s004 r190 c130	Metric	Exposure value [mi]
	Base	Exposures
	Approach	Foundation IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Dilution risk
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s005 r010 c100	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Approach	Advanced IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s005 r010 c120	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s005 r010 c130	Metric	Exposure value [mi]
	Base	Exposures
	Approach	Advanced IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s005 r070 c100	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Approach	Advanced IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s005 r070 c120	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s005 r070 c130	Metric	Exposure value [mi]

s005 r070 c130	Base	Exposures
	Approach	Advanced IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s005 r090 c100	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Approach	Advanced IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
s005 r090 c120	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
s005 r090 c130	Metric	Exposure value [mi]
	Base	Exposures
	Approach	Advanced IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
s005 r100 c100	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Approach	Advanced IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	0%
s005 r100 c120	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria

s005 r100 c120	Prudential portfolio	Banking book
	Risk weights	0%
s005 r100 c130	Metric	Exposure value [mi]
	Base	Exposures
	Approach	Advanced IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	0%
s005 r110 c100	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Approach	Advanced IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	50%
s005 r110 c120	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	50%
s005 r110 c130	Metric	Exposure value [mi]
	Base	Exposures
	Approach	Advanced IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	50%
s005 r120 c100	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Approach	Advanced IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	70%

s005 r120 c120

Metric	Exposure value [mi]
Base	Exposures
Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Advanced IRB Approach
Exposure class	Exposures to institutions
Type of risk	Credit risk, counterparty credit risk and free deliveries
Methods to determine risk weights	Specialized lending slotting criteria
Prudential portfolio	Banking book
Risk weights	70%

s005 r120 c130

Metric	Exposure value [mi]
Base	Exposures
Approach	Advanced IRB Approach
Exposure class	Exposures to institutions
Type of risk	Credit risk, counterparty credit risk and free deliveries
Methods to determine risk weights	Specialized lending slotting criteria
Prudential portfolio	Banking book
Risk weights	70%

s005 r130 c100

Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
Base	Exposures
Approach	Advanced IRB Approach
Exposure class	Exposures to institutions
Type of risk	Credit risk, counterparty credit risk and free deliveries
Methods to determine risk weights	Specialized lending slotting criteria
Prudential portfolio	Banking book
Residual maturity	>= 2,5 years
Risk weights	70%

s005 r130 c120

Metric	Exposure value [mi]
Base	Exposures
Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Advanced IRB Approach
Exposure class	Exposures to institutions
Type of risk	Credit risk, counterparty credit risk and free deliveries
Methods to determine risk weights	Specialized lending slotting criteria
Prudential portfolio	Banking book
Residual maturity	>= 2,5 years
Risk weights	70%

s005 r130 c130

Metric	Exposure value [mi]
Base	Exposures
Approach	Advanced IRB Approach
Exposure class	Exposures to institutions
Type of risk	Credit risk, counterparty credit risk and free deliveries
Methods to determine risk weights	Specialized lending slotting criteria
Prudential portfolio	Banking book
Residual maturity	>= 2,5 years

s005 r130 c130	Risk weights	70%
s005 r140 c100	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Approach	Advanced IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	90%
s005 r140 c120	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	90%
s005 r140 c130	Metric	Exposure value [mi]
	Base	Exposures
	Approach	Advanced IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	90%
s005 r150 c100	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Approach	Advanced IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	115%
s005 r150 c120	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	115%

s005 r150 c130		
	Metric	Exposure value [mi]
	Base	Exposures
	Approach	Advanced IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	115%

s005 r160 c100		
	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Approach	Advanced IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	250%

s005 r160 c120		
	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	250%

s005 r160 c130		
	Metric	Exposure value [mi]
	Base	Exposures
	Approach	Advanced IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	250%

s005 r170 c100		
	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Approach	Advanced IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques RW adjustment effect (alternative Approach for real estate)
	Methods to determine risk weights	Alternative treatment for exposures secured by real estate
	Prudential portfolio	Banking book

s005 r170 c120		
	Metric	Exposure value [mi]
	Base	Exposures

s005 r170 c120	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques RW adjustment effect (alternative Approach for real estate)
	Methods to determine risk weights	Alternative treatment for exposures secured by real estate
	Prudential portfolio	Banking book
s005 r170 c130	Metric	Exposure value [mi]
	Base	Exposures
	Approach	Advanced IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques RW adjustment effect (alternative Approach for real estate)
	Methods to determine risk weights	Alternative treatment for exposures secured by real estate
	Prudential portfolio	Banking book
s005 r180 c100	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Approach	Advanced IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using RW, other
	Prudential portfolio	Banking book
s005 r180 c120	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using RW, other
	Prudential portfolio	Banking book
s005 r180 c130	Metric	Exposure value [mi]
	Base	Exposures
	Approach	Advanced IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using RW, other
	Prudential portfolio	Banking book
s005 r190 c130	Metric	Exposure value [mi]
	Base	Exposures
	Approach	Advanced IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Dilution risk
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M

s005 r190 c130	Prudential portfolio		Banking book
s006 r010 c100	Metric		Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base		Exposures
	Approach		Foundation IRB Approach
	Exposure class		Exposures to institutions
	Type of risk		Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio		Banking book
s006 r010 c120	Metric		Exposure value [mi]
	Base		Exposures
	Main category		Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach		Foundation IRB Approach
	Exposure class		Exposures to institutions
	Type of risk		Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio		Banking book
s006 r010 c130	Metric		Exposure value [mi]
	Base		Exposures
	Approach		Foundation IRB Approach
	Exposure class		Exposures to institutions
	Type of risk		Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio		Banking book
s006 r070 c100	Metric		Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base		Exposures
	Approach		Foundation IRB Approach
	Exposure class		Exposures to institutions
	Type of risk		Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights		Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio		Banking book
s006 r070 c120	Metric		Exposure value [mi]
	Base		Exposures
	Main category		Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach		Foundation IRB Approach
	Exposure class		Exposures to institutions
	Type of risk		Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights		Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio		Banking book
s006 r070 c130	Metric		Exposure value [mi]
	Base		Exposures
	Approach		Foundation IRB Approach
	Exposure class		Exposures to institutions
	Type of risk		Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights		Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio		Banking book
s006 r090 c100	Metric		Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]

s006 r090 c100	Base	Exposures
	Approach	Foundation IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
s006 r090 c120	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
s006 r090 c130	Metric	Exposure value [mi]
	Base	Exposures
	Approach	Foundation IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
s006 r100 c100	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Approach	Foundation IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	0%
s006 r100 c120	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	0%
s006 r100 c130	Metric	Exposure value [mi]
	Base	Exposures
	Approach	Foundation IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk and free deliveries

s006 r100 c130	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	0%

s006 r110 c100	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Approach	Foundation IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	50%

s006 r110 c120	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	50%

s006 r110 c130	Metric	Exposure value [mi]
	Base	Exposures
	Approach	Foundation IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	50%

s006 r120 c100	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Approach	Foundation IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	70%

s006 r120 c120	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria

COREP

s006 r120 c120	Prudential portfolio	Banking book
	Risk weights	70%
s006 r120 c130	Metric	Exposure value [mi]
	Base	Exposures
	Approach	Foundation IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	70%
s006 r130 c100	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Approach	Foundation IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Residual maturity	>= 2,5 years
	Risk weights	70%
s006 r130 c120	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Residual maturity	>= 2,5 years
	Risk weights	70%
s006 r130 c130	Metric	Exposure value [mi]
	Base	Exposures
	Approach	Foundation IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Residual maturity	>= 2,5 years
	Risk weights	70%
s006 r140 c100	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Approach	Foundation IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk and free deliveries

s006 r140 c100	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	90%

s006 r140 c120	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	90%

s006 r140 c130	Metric	Exposure value [mi]
	Base	Exposures
	Approach	Foundation IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	90%

s006 r150 c100	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Approach	Foundation IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	115%

s006 r150 c120	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	115%

s006 r150 c130	Metric	Exposure value [mi]
	Base	Exposures
	Approach	Foundation IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria

COREP

s006 r150 c130	Prudential portfolio	Banking book
	Risk weights	115%

s006 r160 c100	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Approach	Foundation IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	250%

s006 r160 c120	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	250%

s006 r160 c130	Metric	Exposure value [mi]
	Base	Exposures
	Approach	Foundation IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	250%

s006 r170 c100	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Approach	Foundation IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques RW adjustment effect (alternative Approach for real estate)
	Methods to determine risk weights	Alternative treatment for exposures secured by real estate
	Prudential portfolio	Banking book

s006 r170 c120	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques RW adjustment effect (alternative Approach for real estate)
	Methods to determine risk weights	Alternative treatment for exposures secured by real estate

s006 r170 c120	Prudential portfolio	Banking book	
s006 r170 c130	Metric	Exposure value [mi]	
	Base	Exposures	
	Approach	Foundation IRB Approach	
	Exposure class	Exposures to institutions	
	Type of risk	Credit risk, counterparty credit risk and free deliveries	
	CRM Effects/Collateral	CRM techniques RW adjustment effect (alternative Approach for real estate)	
	Methods to determine risk weights	Alternative treatment for exposures secured by real estate	
	Prudential portfolio	Banking book	
s006 r180 c100	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]	
	Base	Exposures	
	Approach	Foundation IRB Approach	
	Exposure class	Exposures to institutions	
	Type of risk	Credit risk, counterparty credit risk and free deliveries	
	Methods to determine risk weights	Risk weighted exposure amounts calculated using RW, other	
	Prudential portfolio	Banking book	
s006 r180 c120	Metric	Exposure value [mi]	
	Base	Exposures	
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment	
	Approach	Foundation IRB Approach	
	Exposure class	Exposures to institutions	
	Type of risk	Credit risk, counterparty credit risk and free deliveries	
	Methods to determine risk weights	Risk weighted exposure amounts calculated using RW, other	
	Prudential portfolio	Banking book	
s006 r180 c130	Metric	Exposure value [mi]	
	Base	Exposures	
	Approach	Foundation IRB Approach	
	Exposure class	Exposures to institutions	
	Type of risk	Credit risk, counterparty credit risk and free deliveries	
	Methods to determine risk weights	Risk weighted exposure amounts calculated using RW, other	
	Prudential portfolio	Banking book	
s006 r190 c130	Metric	Exposure value [mi]	
	Base	Exposures	
	Approach	Foundation IRB Approach	
	Exposure class	Exposures to institutions	
	Type of risk	Dilution risk	
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M	
	Prudential portfolio	Banking book	
s007 r010 c100	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]	
	Base	Exposures	
	Approach	Advanced IRB Approach	
	Exposure class	Exposure to corporates other than specialised lending	
	Counterparty sector	SME	

COREP

s007 r010 c100	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s007 r010 c120	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s007 r010 c130	Metric	Exposure value [mi]
	Base	Exposures
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s007 r070 c100	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s007 r070 c120	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s007 r070 c130	Metric	Exposure value [mi]
	Base	Exposures
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s007 r090 c100	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]

COREP

s007 r090 c100	Base	Exposures
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
s007 r090 c120	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
s007 r090 c130	Metric	Exposure value [mi]
	Base	Exposures
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
s007 r100 c100	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	0%
s007 r100 c120	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	0%

s007 r100 c130	Metric	Exposure value [mi]
	Base	Exposures
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	0%
s007 r110 c100	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	50%
s007 r110 c120	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	50%
s007 r110 c130	Metric	Exposure value [mi]
	Base	Exposures
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	50%
s007 r120 c100	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria

s007 r120 c100	Prudential portfolio	Banking book
	Risk weights	70%

s007 r120 c120	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	70%

s007 r120 c130	Metric	Exposure value [mi]
	Base	Exposures
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	70%

s007 r130 c100	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Residual maturity	>= 2,5 years
	Risk weights	70%

s007 r130 c120	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Residual maturity	>= 2,5 years
	Risk weights	70%

s007 r130 c130	Metric	Exposure value [mi]

s007 r130 c130		
	Base	Exposures
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Residual maturity	>= 2,5 years
	Risk weights	70%

s007 r140 c100		
	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	90%

s007 r140 c120		
	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	90%

s007 r140 c130		
	Metric	Exposure value [mi]
	Base	Exposures
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	90%

s007 r150 c100		
	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria

s007 r150 c100	Prudential portfolio	Banking book
	Risk weights	115%

s007 r150 c120	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	115%

s007 r150 c130	Metric	Exposure value [mi]
	Base	Exposures
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	115%

s007 r160 c100	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	250%

s007 r160 c120	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	250%

s007 r160 c130	Metric	Exposure value [mi]
	Base	Exposures
	Approach	Advanced IRB Approach

s007 r160 c130	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	250%
s007 r170 c100	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques RW adjustment effect (alternative Approach for real estate)
	Methods to determine risk weights	Alternative treatment for exposures secured by real estate
	Prudential portfolio	Banking book
s007 r170 c120	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques RW adjustment effect (alternative Approach for real estate)
	Methods to determine risk weights	Alternative treatment for exposures secured by real estate
	Prudential portfolio	Banking book
s007 r170 c130	Metric	Exposure value [mi]
	Base	Exposures
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques RW adjustment effect (alternative Approach for real estate)
	Methods to determine risk weights	Alternative treatment for exposures secured by real estate
	Prudential portfolio	Banking book
s007 r180 c100	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using RW, other
	Prudential portfolio	Banking book
s007 r180 c120	Metric	Exposure value [mi]

s007 r180 c120

Base	Exposures
Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Advanced IRB Approach
Exposure class	Exposure to corporates other than specialised lending
Counterparty sector	SME
Type of risk	Credit risk, counterparty credit risk and free deliveries
Methods to determine risk weights	Risk weighted exposure amounts calculated using RW, other
Prudential portfolio	Banking book

s007 r180 c130

Metric	Exposure value [mi]
Base	Exposures
Approach	Advanced IRB Approach
Exposure class	Exposure to corporates other than specialised lending
Counterparty sector	SME
Type of risk	Credit risk, counterparty credit risk and free deliveries
Methods to determine risk weights	Risk weighted exposure amounts calculated using RW, other
Prudential portfolio	Banking book

s007 r190 c130

Metric	Exposure value [mi]
Base	Exposures
Approach	Advanced IRB Approach
Exposure class	Exposure to corporates other than specialised lending
Counterparty sector	SME
Type of risk	Dilution risk
Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
Prudential portfolio	Banking book

s008 r010 c100

Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
Base	Exposures
Approach	Foundation IRB Approach
Exposure class	Exposure to corporates other than specialised lending
Counterparty sector	SME
Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
Prudential portfolio	Banking book

s008 r010 c120

Metric	Exposure value [mi]
Base	Exposures
Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Foundation IRB Approach
Exposure class	Exposure to corporates other than specialised lending
Counterparty sector	SME
Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
Prudential portfolio	Banking book

s008 r010 c130

Metric	Exposure value [mi]
Base	Exposures
Approach	Foundation IRB Approach
Exposure class	Exposure to corporates other than specialised lending

s008 r010 c130	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s008 r070 c100	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s008 r070 c120	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s008 r070 c130	Metric	Exposure value [mi]
	Base	Exposures
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s008 r090 c100	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
s008 r090 c120	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries

COREP

| **s008 r090 c120** | Methods to determine risk weights | Specialized lending slotting criteria |
| | Prudential portfolio | Banking book |

s008 r090 c130	Metric	Exposure value [mi]
	Base	Exposures
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book

s008 r100 c100	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	0%

s008 r100 c120	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	0%

s008 r100 c130	Metric	Exposure value [mi]
	Base	Exposures
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	0%

s008 r110 c100	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME

COREP

s008 r110 c100	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	50%
s008 r110 c120	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	50%
s008 r110 c130	Metric	Exposure value [mi]
	Base	Exposures
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	50%
s008 r120 c100	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	70%
s008 r120 c120	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	70%
s008 r120 c130	Metric	Exposure value [mi]

s008 r120 c130	Base	Exposures
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	70%
s008 r130 c100	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Residual maturity	>= 2,5 years
	Risk weights	70%
s008 r130 c120	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Residual maturity	>= 2,5 years
	Risk weights	70%
s008 r130 c130	Metric	Exposure value [mi]
	Base	Exposures
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Residual maturity	>= 2,5 years
	Risk weights	70%
s008 r140 c100	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME

COREP

s008 r140 c100	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	90%
s008 r140 c120	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	90%
s008 r140 c130	Metric	Exposure value [mi]
	Base	Exposures
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	90%
s008 r150 c100	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	115%
s008 r150 c120	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	115%
s008 r150 c130	Metric	Exposure value [mi]

s008 r150 c130		
	Base	Exposures
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	115%
s008 r160 c100		
	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	250%
s008 r160 c120		
	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	250%
s008 r160 c130		
	Metric	Exposure value [mi]
	Base	Exposures
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	250%
s008 r170 c100		
	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques RW adjustment effect (alternative Approach for real estate)
	Methods to determine risk weights	Alternative treatment for exposures secured by real estate

s008 r170 c100	Prudential portfolio	Banking book

s008 r170 c120	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques RW adjustment effect (alternative Approach for real estate)
	Methods to determine risk weights	Alternative treatment for exposures secured by real estate
	Prudential portfolio	Banking book

s008 r170 c130	Metric	Exposure value [mi]
	Base	Exposures
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques RW adjustment effect (alternative Approach for real estate)
	Methods to determine risk weights	Alternative treatment for exposures secured by real estate
	Prudential portfolio	Banking book

s008 r180 c100	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using RW, other
	Prudential portfolio	Banking book

s008 r180 c120	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using RW, other
	Prudential portfolio	Banking book

s008 r180 c130	Metric	Exposure value [mi]
	Base	Exposures
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries

| s008 r180 c130 | Methods to determine risk weights | Risk weighted exposure amounts calculated using RW, other |
| | Prudential portfolio | Banking book |

s008 r190 c130	Metric	Exposure value [mi]
	Base	Exposures
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Dilution risk
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book

s009 r010 c100	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Approach	Advanced IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book

s009 r010 c120	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book

s009 r010 c130	Metric	Exposure value [mi]
	Base	Exposures
	Approach	Advanced IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book

s009 r070 c100	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Approach	Advanced IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book

s009 r070 c120	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment

s009 r070 c120	Approach	Advanced IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s009 r070 c130	Metric	Exposure value [mi]
	Base	Exposures
	Approach	Advanced IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s009 r090 c100	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Approach	Advanced IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
s009 r090 c120	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
s009 r090 c130	Metric	Exposure value [mi]
	Base	Exposures
	Approach	Advanced IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
s009 r100 c100	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Approach	Advanced IRB Approach
	Exposure class	Exposures to corportates -specialised lending

s009 r100 c100	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	0%
s009 r100 c120	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	0%
s009 r100 c130	Metric	Exposure value [mi]
	Base	Exposures
	Approach	Advanced IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	0%
s009 r110 c100	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Approach	Advanced IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	50%
s009 r110 c120	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	50%

s009 r110 c130		
	Metric	Exposure value [mi]
	Base	Exposures
	Approach	Advanced IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	50%
s009 r120 c100		
	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Approach	Advanced IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	70%
s009 r120 c120		
	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	70%
s009 r120 c130		
	Metric	Exposure value [mi]
	Base	Exposures
	Approach	Advanced IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	70%
s009 r130 c100		
	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Approach	Advanced IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria

s009 r130 c100	Prudential portfolio	Banking book
	Residual maturity	>= 2,5 years
	Risk weights	70%

s009 r130 c120	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Residual maturity	>= 2,5 years
	Risk weights	70%

s009 r130 c130	Metric	Exposure value [mi]
	Base	Exposures
	Approach	Advanced IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Residual maturity	>= 2,5 years
	Risk weights	70%

s009 r140 c100	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Approach	Advanced IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	90%

s009 r140 c120	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	90%

s009 r140 c130	Metric	Exposure value [mi]
	Base	Exposures
	Approach	Advanced IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	90%

s009 r150 c100	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Approach	Advanced IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	115%

s009 r150 c120	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	115%

s009 r150 c130	Metric	Exposure value [mi]
	Base	Exposures
	Approach	Advanced IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	115%

s009 r160 c100	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Approach	Advanced IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria

s009 r160 c100	Prudential portfolio	Banking book
	Risk weights	250%
s009 r160 c120	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	250%
s009 r160 c130	Metric	Exposure value [mi]
	Base	Exposures
	Approach	Advanced IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	250%
s009 r170 c100	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Approach	Advanced IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques RW adjustment effect (alternative Approach for real estate)
	Methods to determine risk weights	Alternative treatment for exposures secured by real estate
	Prudential portfolio	Banking book
s009 r170 c120	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques RW adjustment effect (alternative Approach for real estate)
	Methods to determine risk weights	Alternative treatment for exposures secured by real estate
	Prudential portfolio	Banking book
s009 r170 c130	Metric	Exposure value [mi]
	Base	Exposures
	Approach	Advanced IRB Approach

s009 r170 c130

Exposure class	Exposures to corportates -specialised lending
Counterparty sector	Counterparties other than SME
Type of risk	Credit risk, counterparty credit risk and free deliveries
CRM Effects/Collateral	CRM techniques RW adjustment effect (alternative Approach for real estate)
Methods to determine risk weights	Alternative treatment for exposures secured by real estate
Prudential portfolio	Banking book

s009 r180 c100

Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
Base	Exposures
Approach	Advanced IRB Approach
Exposure class	Exposures to corportates -specialised lending
Counterparty sector	Counterparties other than SME
Type of risk	Credit risk, counterparty credit risk and free deliveries
Methods to determine risk weights	Risk weighted exposure amounts calculated using RW, other
Prudential portfolio	Banking book

s009 r180 c120

Metric	Exposure value [mi]
Base	Exposures
Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Advanced IRB Approach
Exposure class	Exposures to corportates -specialised lending
Counterparty sector	Counterparties other than SME
Type of risk	Credit risk, counterparty credit risk and free deliveries
Methods to determine risk weights	Risk weighted exposure amounts calculated using RW, other
Prudential portfolio	Banking book

s009 r180 c130

Metric	Exposure value [mi]
Base	Exposures
Approach	Advanced IRB Approach
Exposure class	Exposures to corportates -specialised lending
Counterparty sector	Counterparties other than SME
Type of risk	Credit risk, counterparty credit risk and free deliveries
Methods to determine risk weights	Risk weighted exposure amounts calculated using RW, other
Prudential portfolio	Banking book

s009 r190 c130

Metric	Exposure value [mi]
Base	Exposures
Approach	Advanced IRB Approach
Exposure class	Exposures to corportates -specialised lending
Counterparty sector	Counterparties other than SME
Type of risk	Dilution risk
Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
Prudential portfolio	Banking book

s010 r010 c100

Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
Base	Exposures
Approach	Foundation IRB Approach
Exposure class	Exposures to corportates -specialised lending

s010 r010 c100	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book

s010 r010 c120	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book

s010 r010 c130	Metric	Exposure value [mi]
	Base	Exposures
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book

s010 r070 c100	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book

s010 r070 c120	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book

s010 r070 c130	Metric	Exposure value [mi]
	Base	Exposures
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book

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s010 r090 c100	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
s010 r090 c120	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
s010 r090 c130	Metric	Exposure value [mi]
	Base	Exposures
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
s010 r100 c100	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	0%
s010 r100 c120	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	0%

s010 r100 c130	Metric	Exposure value [mi]
	Base	Exposures
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	0%
s010 r110 c100	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	50%
s010 r110 c120	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	50%
s010 r110 c130	Metric	Exposure value [mi]
	Base	Exposures
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	50%
s010 r120 c100	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries

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s010 r120 c100	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	70%
s010 r120 c120	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	70%
s010 r120 c130	Metric	Exposure value [mi]
	Base	Exposures
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	70%
s010 r130 c100	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Residual maturity	>= 2,5 years
	Risk weights	70%
s010 r130 c120	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Residual maturity	>= 2,5 years
	Risk weights	70%

s010 r130 c130	Metric	Exposure value [mi]
	Base	Exposures
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Residual maturity	>= 2,5 years
	Risk weights	70%
s010 r140 c100	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	90%
s010 r140 c120	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	90%
s010 r140 c130	Metric	Exposure value [mi]
	Base	Exposures
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	90%
s010 r150 c100	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries

s010 r150 c100	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	115%

s010 r150 c120	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	115%

s010 r150 c130	Metric	Exposure value [mi]
	Base	Exposures
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	115%

s010 r160 c100	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	250%

s010 r160 c120	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	250%

s010 r160 c130	Metric	Exposure value [mi]
	Base	Exposures

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s010 r160 c130		
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	250%

s010 r170 c100		
	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques RW adjustment effect (alternative Approach for real estate)
	Methods to determine risk weights	Alternative treatment for exposures secured by real estate
	Prudential portfolio	Banking book

s010 r170 c120		
	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques RW adjustment effect (alternative Approach for real estate)
	Methods to determine risk weights	Alternative treatment for exposures secured by real estate
	Prudential portfolio	Banking book

s010 r170 c130		
	Metric	Exposure value [mi]
	Base	Exposures
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques RW adjustment effect (alternative Approach for real estate)
	Methods to determine risk weights	Alternative treatment for exposures secured by real estate
	Prudential portfolio	Banking book

s010 r180 c100		
	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using RW, other
	Prudential portfolio	Banking book

s010 r180 c120

Metric	Exposure value [mi]
Base	Exposures
Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Foundation IRB Approach
Exposure class	Exposures to corportates -specialised lending
Counterparty sector	Counterparties other than SME
Type of risk	Credit risk, counterparty credit risk and free deliveries
Methods to determine risk weights	Risk weighted exposure amounts calculated using RW, other
Prudential portfolio	Banking book

s010 r180 c130

Metric	Exposure value [mi]
Base	Exposures
Approach	Foundation IRB Approach
Exposure class	Exposures to corportates -specialised lending
Counterparty sector	Counterparties other than SME
Type of risk	Credit risk, counterparty credit risk and free deliveries
Methods to determine risk weights	Risk weighted exposure amounts calculated using RW, other
Prudential portfolio	Banking book

s010 r190 c130

Metric	Exposure value [mi]
Base	Exposures
Approach	Foundation IRB Approach
Exposure class	Exposures to corportates -specialised lending
Counterparty sector	Counterparties other than SME
Type of risk	Dilution risk
Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
Prudential portfolio	Banking book

s011 r010 c100

Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
Base	Exposures
Approach	Advanced IRB Approach
Exposure class	Exposure to corporates other than specialised lending
Counterparty sector	Counterparties other than SME
Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
Prudential portfolio	Banking book

s011 r010 c120

Metric	Exposure value [mi]
Base	Exposures
Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Advanced IRB Approach
Exposure class	Exposure to corporates other than specialised lending
Counterparty sector	Counterparties other than SME
Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
Prudential portfolio	Banking book

s011 r010 c130

Metric	Exposure value [mi]
Base	Exposures
Approach	Advanced IRB Approach

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s011 r010 c130	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s011 r070 c100	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s011 r070 c120	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s011 r070 c130	Metric	Exposure value [mi]
	Base	Exposures
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s011 r090 c100	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
s011 r090 c120	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME

s011 r090 c120	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book

s011 r090 c130	Metric	Exposure value [mi]
	Base	Exposures
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book

s011 r100 c100	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	0%

s011 r100 c120	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	0%

s011 r100 c130	Metric	Exposure value [mi]
	Base	Exposures
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	0%

s011 r110 c100	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending

s011 r110 c100	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	50%
s011 r110 c120	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	50%
s011 r110 c130	Metric	Exposure value [mi]
	Base	Exposures
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	50%
s011 r120 c100	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	70%
s011 r120 c120	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	70%

s011 r120 c130		
	Metric	Exposure value [mi]
	Base	Exposures
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	70%
s011 r130 c100		
	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Residual maturity	>= 2,5 years
	Risk weights	70%
s011 r130 c120		
	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Residual maturity	>= 2,5 years
	Risk weights	70%
s011 r130 c130		
	Metric	Exposure value [mi]
	Base	Exposures
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Residual maturity	>= 2,5 years
	Risk weights	70%
s011 r140 c100		
	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending

s011 r140 c100	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	90%
s011 r140 c120	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	90%
s011 r140 c130	Metric	Exposure value [mi]
	Base	Exposures
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	90%
s011 r150 c100	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	115%
s011 r150 c120	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	115%

s011 r150 c130	Metric	Exposure value [mi]
	Base	Exposures
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	115%
s011 r160 c100	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	250%
s011 r160 c120	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	250%
s011 r160 c130	Metric	Exposure value [mi]
	Base	Exposures
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	250%
s011 r170 c100	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques RW adjustment effect (alternative Approach for real estate)

s011 r170 c100	Methods to determine risk weights	Alternative treatment for exposures secured by real estate
	Prudential portfolio	Banking book
s011 r170 c120	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques RW adjustment effect (alternative Approach for real estate)
	Methods to determine risk weights	Alternative treatment for exposures secured by real estate
	Prudential portfolio	Banking book
s011 r170 c130	Metric	Exposure value [mi]
	Base	Exposures
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques RW adjustment effect (alternative Approach for real estate)
	Methods to determine risk weights	Alternative treatment for exposures secured by real estate
	Prudential portfolio	Banking book
s011 r180 c100	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using RW, other
	Prudential portfolio	Banking book
s011 r180 c120	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using RW, other
	Prudential portfolio	Banking book
s011 r180 c130	Metric	Exposure value [mi]
	Base	Exposures
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME

s011 r180 c130	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using RW, other
	Prudential portfolio	Banking book
s011 r190 c130	Metric	Exposure value [mi]
	Base	Exposures
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Dilution risk
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s012 r010 c100	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s012 r010 c120	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s012 r010 c130	Metric	Exposure value [mi]
	Base	Exposures
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s012 r070 c100	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s012 r070 c120	Metric	Exposure value [mi]
	Base	Exposures

s012 r070 c120

Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Foundation IRB Approach
Exposure class	Exposure to corporates other than specialised lending
Counterparty sector	Counterparties other than SME
Type of risk	Credit risk, counterparty credit risk and free deliveries
Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
Prudential portfolio	Banking book

s012 r070 c130

Metric	Exposure value [mi]
Base	Exposures
Approach	Foundation IRB Approach
Exposure class	Exposure to corporates other than specialised lending
Counterparty sector	Counterparties other than SME
Type of risk	Credit risk, counterparty credit risk and free deliveries
Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
Prudential portfolio	Banking book

s012 r090 c100

Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
Base	Exposures
Approach	Foundation IRB Approach
Exposure class	Exposure to corporates other than specialised lending
Counterparty sector	Counterparties other than SME
Type of risk	Credit risk, counterparty credit risk and free deliveries
Methods to determine risk weights	Specialized lending slotting criteria
Prudential portfolio	Banking book

s012 r090 c120

Metric	Exposure value [mi]
Base	Exposures
Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Foundation IRB Approach
Exposure class	Exposure to corporates other than specialised lending
Counterparty sector	Counterparties other than SME
Type of risk	Credit risk, counterparty credit risk and free deliveries
Methods to determine risk weights	Specialized lending slotting criteria
Prudential portfolio	Banking book

s012 r090 c130

Metric	Exposure value [mi]
Base	Exposures
Approach	Foundation IRB Approach
Exposure class	Exposure to corporates other than specialised lending
Counterparty sector	Counterparties other than SME
Type of risk	Credit risk, counterparty credit risk and free deliveries
Methods to determine risk weights	Specialized lending slotting criteria
Prudential portfolio	Banking book

s012 r100 c100

Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
Base	Exposures
Approach	Foundation IRB Approach

s012 r100 c100	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	0%
s012 r100 c120	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	0%
s012 r100 c130	Metric	Exposure value [mi]
	Base	Exposures
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	0%
s012 r110 c100	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	50%
s012 r110 c120	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	50%

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s012 r110 c130		
	Metric	Exposure value [mi]
	Base	Exposures
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	50%

s012 r120 c100		
	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	70%

s012 r120 c120		
	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	70%

s012 r120 c130		
	Metric	Exposure value [mi]
	Base	Exposures
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	70%

s012 r130 c100		
	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries

s012 r130 c100	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Residual maturity	>= 2,5 years
	Risk weights	70%

s012 r130 c120	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Residual maturity	>= 2,5 years
	Risk weights	70%

s012 r130 c130	Metric	Exposure value [mi]
	Base	Exposures
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Residual maturity	>= 2,5 years
	Risk weights	70%

s012 r140 c100	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	90%

s012 r140 c120	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	90%

s012 r140 c130

Metric	Exposure value [mi]
Base	Exposures
Approach	Foundation IRB Approach
Exposure class	Exposure to corporates other than specialised lending
Counterparty sector	Counterparties other than SME
Type of risk	Credit risk, counterparty credit risk and free deliveries
Methods to determine risk weights	Specialized lending slotting criteria
Prudential portfolio	Banking book
Risk weights	90%

s012 r150 c100

Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
Base	Exposures
Approach	Foundation IRB Approach
Exposure class	Exposure to corporates other than specialised lending
Counterparty sector	Counterparties other than SME
Type of risk	Credit risk, counterparty credit risk and free deliveries
Methods to determine risk weights	Specialized lending slotting criteria
Prudential portfolio	Banking book
Risk weights	115%

s012 r150 c120

Metric	Exposure value [mi]
Base	Exposures
Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Foundation IRB Approach
Exposure class	Exposure to corporates other than specialised lending
Counterparty sector	Counterparties other than SME
Type of risk	Credit risk, counterparty credit risk and free deliveries
Methods to determine risk weights	Specialized lending slotting criteria
Prudential portfolio	Banking book
Risk weights	115%

s012 r150 c130

Metric	Exposure value [mi]
Base	Exposures
Approach	Foundation IRB Approach
Exposure class	Exposure to corporates other than specialised lending
Counterparty sector	Counterparties other than SME
Type of risk	Credit risk, counterparty credit risk and free deliveries
Methods to determine risk weights	Specialized lending slotting criteria
Prudential portfolio	Banking book
Risk weights	115%

s012 r160 c100

Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
Base	Exposures
Approach	Foundation IRB Approach
Exposure class	Exposure to corporates other than specialised lending
Counterparty sector	Counterparties other than SME
Type of risk	Credit risk, counterparty credit risk and free deliveries

s012 r160 c100	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	250%
s012 r160 c120	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	250%
s012 r160 c130	Metric	Exposure value [mi]
	Base	Exposures
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	250%
s012 r170 c100	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques RW adjustment effect (alternative Approach for real estate)
	Methods to determine risk weights	Alternative treatment for exposures secured by real estate
	Prudential portfolio	Banking book
s012 r170 c120	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques RW adjustment effect (alternative Approach for real estate)
	Methods to determine risk weights	Alternative treatment for exposures secured by real estate
	Prudential portfolio	Banking book
s012 r170 c130	Metric	Exposure value [mi]
	Base	Exposures

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s012 r170 c130	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques RW adjustment effect (alternative Approach for real estate)
	Methods to determine risk weights	Alternative treatment for exposures secured by real estate
	Prudential portfolio	Banking book
s012 r180 c100	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using RW, other
	Prudential portfolio	Banking book
s012 r180 c120	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using RW, other
	Prudential portfolio	Banking book
s012 r180 c130	Metric	Exposure value [mi]
	Base	Exposures
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using RW, other
	Prudential portfolio	Banking book
s012 r190 c130	Metric	Exposure value [mi]
	Base	Exposures
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Type of risk	Dilution risk
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s013 r010 c100	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Approach	Advanced IRB Approach

s013 r010 c100	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s013 r010 c120	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s013 r010 c130	Metric	Exposure value [mi]
	Base	Exposures
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s013 r070 c100	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s013 r070 c120	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s013 r070 c130	Metric	Exposure value [mi]
	Base	Exposures
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M

s013 r070 c130	Prudential portfolio	Banking book

s013 r090 c100	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book

s013 r090 c120	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book

s013 r090 c130	Metric	Exposure value [mi]
	Base	Exposures
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book

s013 r100 c100	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	0%

s013 r100 c120	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria

s013 r100 c120	Prudential portfolio	Banking book
	Risk weights	0%
s013 r100 c130	Metric	Exposure value [mi]
	Base	Exposures
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	0%
s013 r110 c100	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	50%
s013 r110 c120	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	50%
s013 r110 c130	Metric	Exposure value [mi]
	Base	Exposures
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	50%
s013 r120 c100	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property

s013 r120 c100

Counterparty sector	SME
Type of risk	Credit risk, counterparty credit risk and free deliveries
Methods to determine risk weights	Specialized lending slotting criteria
Prudential portfolio	Banking book
Risk weights	70%

s013 r120 c120

Metric	Exposure value [mi]
Base	Exposures
Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Advanced IRB Approach
Exposure class	Retail exposures secured by immovable property
Counterparty sector	SME
Type of risk	Credit risk, counterparty credit risk and free deliveries
Methods to determine risk weights	Specialized lending slotting criteria
Prudential portfolio	Banking book
Risk weights	70%

s013 r120 c130

Metric	Exposure value [mi]
Base	Exposures
Approach	Advanced IRB Approach
Exposure class	Retail exposures secured by immovable property
Counterparty sector	SME
Type of risk	Credit risk, counterparty credit risk and free deliveries
Methods to determine risk weights	Specialized lending slotting criteria
Prudential portfolio	Banking book
Risk weights	70%

s013 r130 c100

Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
Base	Exposures
Approach	Advanced IRB Approach
Exposure class	Retail exposures secured by immovable property
Counterparty sector	SME
Type of risk	Credit risk, counterparty credit risk and free deliveries
Methods to determine risk weights	Specialized lending slotting criteria
Prudential portfolio	Banking book
Residual maturity	>= 2,5 years
Risk weights	70%

s013 r130 c120

Metric	Exposure value [mi]
Base	Exposures
Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Advanced IRB Approach
Exposure class	Retail exposures secured by immovable property
Counterparty sector	SME
Type of risk	Credit risk, counterparty credit risk and free deliveries
Methods to determine risk weights	Specialized lending slotting criteria
Prudential portfolio	Banking book
Residual maturity	>= 2,5 years

s013 r130 c120	Risk weights	70%

s013 r130 c130	Metric	Exposure value [mi]
	Base	Exposures
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Residual maturity	>= 2,5 years
	Risk weights	70%

s013 r140 c100	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	90%

s013 r140 c120	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	90%

s013 r140 c130	Metric	Exposure value [mi]
	Base	Exposures
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	90%

s013 r150 c100	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property

s013 r150 c100		
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	115%

s013 r150 c120		
	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	115%

s013 r150 c130		
	Metric	Exposure value [mi]
	Base	Exposures
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	115%

s013 r160 c100		
	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	250%

s013 r160 c120		
	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	250%

s013 r160 c130

Metric	Exposure value [mi]
Base	Exposures
Approach	Advanced IRB Approach
Exposure class	Retail exposures secured by immovable property
Counterparty sector	SME
Type of risk	Credit risk, counterparty credit risk and free deliveries
Methods to determine risk weights	Specialized lending slotting criteria
Prudential portfolio	Banking book
Risk weights	250%

s013 r170 c100

Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
Base	Exposures
Approach	Advanced IRB Approach
Exposure class	Retail exposures secured by immovable property
Counterparty sector	SME
Type of risk	Credit risk, counterparty credit risk and free deliveries
CRM Effects/Collateral	CRM techniques RW adjustment effect (alternative Approach for real estate)
Methods to determine risk weights	Alternative treatment for exposures secured by real estate
Prudential portfolio	Banking book

s013 r170 c120

Metric	Exposure value [mi]
Base	Exposures
Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Advanced IRB Approach
Exposure class	Retail exposures secured by immovable property
Counterparty sector	SME
Type of risk	Credit risk, counterparty credit risk and free deliveries
CRM Effects/Collateral	CRM techniques RW adjustment effect (alternative Approach for real estate)
Methods to determine risk weights	Alternative treatment for exposures secured by real estate
Prudential portfolio	Banking book

s013 r170 c130

Metric	Exposure value [mi]
Base	Exposures
Approach	Advanced IRB Approach
Exposure class	Retail exposures secured by immovable property
Counterparty sector	SME
Type of risk	Credit risk, counterparty credit risk and free deliveries
CRM Effects/Collateral	CRM techniques RW adjustment effect (alternative Approach for real estate)
Methods to determine risk weights	Alternative treatment for exposures secured by real estate
Prudential portfolio	Banking book

s013 r180 c100

Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
Base	Exposures
Approach	Advanced IRB Approach
Exposure class	Retail exposures secured by immovable property
Counterparty sector	SME
Type of risk	Credit risk, counterparty credit risk and free deliveries
Methods to determine risk weights	Risk weighted exposure amounts calculated using RW, other

s013 r180 c100	Prudential portfolio	Banking book	
s013 r180 c120	Metric	Exposure value [mi]	
	Base	Exposures	
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment	
	Approach	Advanced IRB Approach	
	Exposure class	Retail exposures secured by immovable property	
	Counterparty sector	SME	
	Type of risk	Credit risk, counterparty credit risk and free deliveries	
	Methods to determine risk weights	Risk weighted exposure amounts calculated using RW, other	
	Prudential portfolio	Banking book	
s013 r180 c130	Metric	Exposure value [mi]	
	Base	Exposures	
	Approach	Advanced IRB Approach	
	Exposure class	Retail exposures secured by immovable property	
	Counterparty sector	SME	
	Type of risk	Credit risk, counterparty credit risk and free deliveries	
	Methods to determine risk weights	Risk weighted exposure amounts calculated using RW, other	
	Prudential portfolio	Banking book	
s013 r190 c130	Metric	Exposure value [mi]	
	Base	Exposures	
	Approach	Advanced IRB Approach	
	Exposure class	Retail exposures secured by immovable property	
	Counterparty sector	SME	
	Type of risk	Dilution risk	
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M	
	Prudential portfolio	Banking book	
s014 r010 c100	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]	
	Base	Exposures	
	Approach	Advanced IRB Approach	
	Exposure class	Retail exposures secured by immovable property	
	Counterparty sector	Counterparties other than SME	
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries	
	Prudential portfolio	Banking book	
s014 r010 c120	Metric	Exposure value [mi]	
	Base	Exposures	
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment	
	Approach	Advanced IRB Approach	
	Exposure class	Retail exposures secured by immovable property	
	Counterparty sector	Counterparties other than SME	
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries	
	Prudential portfolio	Banking book	
s014 r010 c130	Metric	Exposure value [mi]	
	Base	Exposures	

s014 r010 c130	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s014 r070 c100	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s014 r070 c120	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s014 r070 c130	Metric	Exposure value [mi]
	Base	Exposures
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s014 r090 c100	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
s014 r090 c120	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property

s014 r090 c120	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
s014 r090 c130	Metric	Exposure value [mi]
	Base	Exposures
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
s014 r100 c100	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	0%
s014 r100 c120	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	0%
s014 r100 c130	Metric	Exposure value [mi]
	Base	Exposures
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	0%
s014 r110 c100	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Approach	Advanced IRB Approach

s014 r110 c100		
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	50%

s014 r110 c120		
	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	50%

s014 r110 c130		
	Metric	Exposure value [mi]
	Base	Exposures
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	50%

s014 r120 c100		
	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	70%

s014 r120 c120		
	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	70%

s014 r120 c130	Metric	Exposure value [mi]
	Base	Exposures
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	70%
s014 r130 c100	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Residual maturity	>= 2,5 years
	Risk weights	70%
s014 r130 c120	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Residual maturity	>= 2,5 years
	Risk weights	70%
s014 r130 c130	Metric	Exposure value [mi]
	Base	Exposures
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Residual maturity	>= 2,5 years
	Risk weights	70%
s014 r140 c100	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Approach	Advanced IRB Approach

s014 r140 c100

Exposure class	Retail exposures secured by immovable property
Counterparty sector	Counterparties other than SME
Type of risk	Credit risk, counterparty credit risk and free deliveries
Methods to determine risk weights	Specialized lending slotting criteria
Prudential portfolio	Banking book
Risk weights	90%

s014 r140 c120

Metric	Exposure value [mi]
Base	Exposures
Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Advanced IRB Approach
Exposure class	Retail exposures secured by immovable property
Counterparty sector	Counterparties other than SME
Type of risk	Credit risk, counterparty credit risk and free deliveries
Methods to determine risk weights	Specialized lending slotting criteria
Prudential portfolio	Banking book
Risk weights	90%

s014 r140 c130

Metric	Exposure value [mi]
Base	Exposures
Approach	Advanced IRB Approach
Exposure class	Retail exposures secured by immovable property
Counterparty sector	Counterparties other than SME
Type of risk	Credit risk, counterparty credit risk and free deliveries
Methods to determine risk weights	Specialized lending slotting criteria
Prudential portfolio	Banking book
Risk weights	90%

s014 r150 c100

Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
Base	Exposures
Approach	Advanced IRB Approach
Exposure class	Retail exposures secured by immovable property
Counterparty sector	Counterparties other than SME
Type of risk	Credit risk, counterparty credit risk and free deliveries
Methods to determine risk weights	Specialized lending slotting criteria
Prudential portfolio	Banking book
Risk weights	115%

s014 r150 c120

Metric	Exposure value [mi]
Base	Exposures
Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Advanced IRB Approach
Exposure class	Retail exposures secured by immovable property
Counterparty sector	Counterparties other than SME
Type of risk	Credit risk, counterparty credit risk and free deliveries
Methods to determine risk weights	Specialized lending slotting criteria
Prudential portfolio	Banking book
Risk weights	115%

s014 r150 c130		
	Metric	Exposure value [mi]
	Base	Exposures
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	115%
s014 r160 c100		
	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	250%
s014 r160 c120		
	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	250%
s014 r160 c130		
	Metric	Exposure value [mi]
	Base	Exposures
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	250%
s014 r170 c100		
	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries

COREP

s014 r170 c100	CRM Effects/Collateral	CRM techniques RW adjustment effect (alternative Approach for real estate)
	Methods to determine risk weights	Alternative treatment for exposures secured by real estate
	Prudential portfolio	Banking book
s014 r170 c120	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques RW adjustment effect (alternative Approach for real estate)
	Methods to determine risk weights	Alternative treatment for exposures secured by real estate
	Prudential portfolio	Banking book
s014 r170 c130	Metric	Exposure value [mi]
	Base	Exposures
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques RW adjustment effect (alternative Approach for real estate)
	Methods to determine risk weights	Alternative treatment for exposures secured by real estate
	Prudential portfolio	Banking book
s014 r180 c100	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using RW, other
	Prudential portfolio	Banking book
s014 r180 c120	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using RW, other
	Prudential portfolio	Banking book
s014 r180 c130	Metric	Exposure value [mi]
	Base	Exposures
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property

s014 r180 c130	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using RW, other
	Prudential portfolio	Banking book
s014 r190 c130	Metric	Exposure value [mi]
	Base	Exposures
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Type of risk	Dilution risk
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s015 r010 c100	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s015 r010 c120	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s015 r010 c130	Metric	Exposure value [mi]
	Base	Exposures
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s015 r070 c100	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s015 r070 c120	Metric	Exposure value [mi]

s015 r070 c120	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s015 r070 c130	Metric	Exposure value [mi]
	Base	Exposures
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s015 r090 c100	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
s015 r090 c120	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
s015 r090 c130	Metric	Exposure value [mi]
	Base	Exposures
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
s015 r100 c100	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures

s015 r100 c100	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	0%
s015 r100 c120	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	0%
s015 r100 c130	Metric	Exposure value [mi]
	Base	Exposures
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	0%
s015 r110 c100	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	50%
s015 r110 c120	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book

s015 r110 c120	Risk weights	50%

s015 r110 c130	Metric	Exposure value [mi]
	Base	Exposures
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	50%

s015 r120 c100	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	70%

s015 r120 c120	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	70%

s015 r120 c130	Metric	Exposure value [mi]
	Base	Exposures
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	70%

s015 r130 c100	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME

s015 r130 c100	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Residual maturity	>= 2,5 years
	Risk weights	70%
s015 r130 c120	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Residual maturity	>= 2,5 years
	Risk weights	70%
s015 r130 c130	Metric	Exposure value [mi]
	Base	Exposures
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Residual maturity	>= 2,5 years
	Risk weights	70%
s015 r140 c100	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	90%
s015 r140 c120	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book

s015 r140 c120	Risk weights	90%

s015 r140 c130	Metric	Exposure value [mi]
	Base	Exposures
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	90%

s015 r150 c100	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	115%

s015 r150 c120	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	115%

s015 r150 c130	Metric	Exposure value [mi]
	Base	Exposures
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	115%

s015 r160 c100	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME

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s015 r160 c100	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	250%
s015 r160 c120	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	250%
s015 r160 c130	Metric	Exposure value [mi]
	Base	Exposures
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	250%
s015 r170 c100	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques RW adjustment effect (alternative Approach for real estate)
	Methods to determine risk weights	Alternative treatment for exposures secured by real estate
	Prudential portfolio	Banking book
s015 r170 c120	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques RW adjustment effect (alternative Approach for real estate)
	Methods to determine risk weights	Alternative treatment for exposures secured by real estate
	Prudential portfolio	Banking book
s015 r170 c130	Metric	Exposure value [mi]

s015 r170 c130	Base	Exposures
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques RW adjustment effect (alternative Approach for real estate)
	Methods to determine risk weights	Alternative treatment for exposures secured by real estate
	Prudential portfolio	Banking book
s015 r180 c100	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using RW, other
	Prudential portfolio	Banking book
s015 r180 c120	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using RW, other
	Prudential portfolio	Banking book
s015 r180 c130	Metric	Exposure value [mi]
	Base	Exposures
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using RW, other
	Prudential portfolio	Banking book
s015 r190 c130	Metric	Exposure value [mi]
	Base	Exposures
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Type of risk	Dilution risk
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s016 r010 c100	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures

COREP

s016 r010 c100

Approach	Advanced IRB Approach
Exposure class	Retail exposures - other
Counterparty sector	SME
Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
Prudential portfolio	Banking book

s016 r010 c120

Metric	Exposure value [mi]
Base	Exposures
Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Advanced IRB Approach
Exposure class	Retail exposures - other
Counterparty sector	SME
Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
Prudential portfolio	Banking book

s016 r010 c130

Metric	Exposure value [mi]
Base	Exposures
Approach	Advanced IRB Approach
Exposure class	Retail exposures - other
Counterparty sector	SME
Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
Prudential portfolio	Banking book

s016 r070 c100

Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
Base	Exposures
Approach	Advanced IRB Approach
Exposure class	Retail exposures - other
Counterparty sector	SME
Type of risk	Credit risk, counterparty credit risk and free deliveries
Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
Prudential portfolio	Banking book

s016 r070 c120

Metric	Exposure value [mi]
Base	Exposures
Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Advanced IRB Approach
Exposure class	Retail exposures - other
Counterparty sector	SME
Type of risk	Credit risk, counterparty credit risk and free deliveries
Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
Prudential portfolio	Banking book

s016 r070 c130

Metric	Exposure value [mi]
Base	Exposures
Approach	Advanced IRB Approach
Exposure class	Retail exposures - other
Counterparty sector	SME
Type of risk	Credit risk, counterparty credit risk and free deliveries

s016 r070 c130	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s016 r090 c100	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
s016 r090 c120	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
s016 r090 c130	Metric	Exposure value [mi]
	Base	Exposures
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
s016 r100 c100	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	0%
s016 r100 c120	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries

s016 r100 c120	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	0%

s016 r100 c130	Metric	Exposure value [mi]
	Base	Exposures
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	0%

s016 r110 c100	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	50%

s016 r110 c120	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	50%

s016 r110 c130	Metric	Exposure value [mi]
	Base	Exposures
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	50%

s016 r120 c100	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Approach	Advanced IRB Approach

s016 r120 c100	Exposure class	Retail exposures - other
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	70%
s016 r120 c120	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	70%
s016 r120 c130	Metric	Exposure value [mi]
	Base	Exposures
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	70%
s016 r130 c100	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Residual maturity	>= 2,5 years
	Risk weights	70%
s016 r130 c120	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book

s016 r130 c120	Residual maturity	>= 2,5 years
	Risk weights	70%
s016 r130 c130	Metric	Exposure value [mi]
	Base	Exposures
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Residual maturity	>= 2,5 years
	Risk weights	70%
s016 r140 c100	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	90%
s016 r140 c120	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	90%
s016 r140 c130	Metric	Exposure value [mi]
	Base	Exposures
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	90%
s016 r150 c100	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Approach	Advanced IRB Approach

s016 r150 c100	Exposure class	Retail exposures - other
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	115%
s016 r150 c120	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	115%
s016 r150 c130	Metric	Exposure value [mi]
	Base	Exposures
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	115%
s016 r160 c100	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	250%
s016 r160 c120	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	250%

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s016 r160 c130	Metric	Exposure value [mi]
	Base	Exposures
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	250%
s016 r170 c100	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques RW adjustment effect (alternative Approach for real estate)
	Methods to determine risk weights	Alternative treatment for exposures secured by real estate
	Prudential portfolio	Banking book
s016 r170 c120	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques RW adjustment effect (alternative Approach for real estate)
	Methods to determine risk weights	Alternative treatment for exposures secured by real estate
	Prudential portfolio	Banking book
s016 r170 c130	Metric	Exposure value [mi]
	Base	Exposures
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques RW adjustment effect (alternative Approach for real estate)
	Methods to determine risk weights	Alternative treatment for exposures secured by real estate
	Prudential portfolio	Banking book
s016 r180 c100	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries

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s016 r180 c100	Methods to determine risk weights	Risk weighted exposure amounts calculated using RW, other	
	Prudential portfolio	Banking book	
s016 r180 c120	Metric	Exposure value [mi]	
	Base	Exposures	
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment	
	Approach	Advanced IRB Approach	
	Exposure class	Retail exposures - other	
	Counterparty sector	SME	
	Type of risk	Credit risk, counterparty credit risk and free deliveries	
	Methods to determine risk weights	Risk weighted exposure amounts calculated using RW, other	
	Prudential portfolio	Banking book	
s016 r180 c130	Metric	Exposure value [mi]	
	Base	Exposures	
	Approach	Advanced IRB Approach	
	Exposure class	Retail exposures - other	
	Counterparty sector	SME	
	Type of risk	Credit risk, counterparty credit risk and free deliveries	
	Methods to determine risk weights	Risk weighted exposure amounts calculated using RW, other	
	Prudential portfolio	Banking book	
s016 r190 c130	Metric	Exposure value [mi]	
	Base	Exposures	
	Approach	Advanced IRB Approach	
	Exposure class	Retail exposures - other	
	Counterparty sector	SME	
	Type of risk	Dilution risk	
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M	
	Prudential portfolio	Banking book	
s017 r010 c100	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]	
	Base	Exposures	
	Approach	Advanced IRB Approach	
	Exposure class	Retail exposures - other	
	Counterparty sector	Counterparties other than SME	
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries	
	Prudential portfolio	Banking book	
s017 r010 c120	Metric	Exposure value [mi]	
	Base	Exposures	
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment	
	Approach	Advanced IRB Approach	
	Exposure class	Retail exposures - other	
	Counterparty sector	Counterparties other than SME	
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries	
	Prudential portfolio	Banking book	
s017 r010 c130	Metric	Exposure value [mi]	

s017 r010 c130	Base	Exposures
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Prudential portfolio	Banking book
s017 r070 c100	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s017 r070 c120	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s017 r070 c130	Metric	Exposure value [mi]
	Base	Exposures
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book
s017 r090 c100	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
s017 r090 c120	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach

s017 r090 c120	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
s017 r090 c130	Metric	Exposure value [mi]
	Base	Exposures
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
s017 r100 c100	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	0%
s017 r100 c120	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	0%
s017 r100 c130	Metric	Exposure value [mi]
	Base	Exposures
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	0%
s017 r110 c100	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures

s017 r110 c100	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	50%
s017 r110 c120	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	50%
s017 r110 c130	Metric	Exposure value [mi]
	Base	Exposures
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	50%
s017 r120 c100	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	70%
s017 r120 c120	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book

s017 r120 c120	Risk weights	70%

s017 r120 c130	Metric	Exposure value [mi]
	Base	Exposures
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	70%

s017 r130 c100	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Residual maturity	>= 2,5 years
	Risk weights	70%

s017 r130 c120	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Residual maturity	>= 2,5 years
	Risk weights	70%

s017 r130 c130	Metric	Exposure value [mi]
	Base	Exposures
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Residual maturity	>= 2,5 years
	Risk weights	70%

s017 r140 c100	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures

s017 r140 c100	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	90%
s017 r140 c120	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	90%
s017 r140 c130	Metric	Exposure value [mi]
	Base	Exposures
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	90%
s017 r150 c100	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	115%
s017 r150 c120	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book

s017 r150 c120	Risk weights	115%

s017 r150 c130	Metric	Exposure value [mi]
	Base	Exposures
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	115%

s017 r160 c100	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	250%

s017 r160 c120	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	250%

s017 r160 c130	Metric	Exposure value [mi]
	Base	Exposures
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Specialized lending slotting criteria
	Prudential portfolio	Banking book
	Risk weights	250%

s017 r170 c100	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME

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s017 r170 c100	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques RW adjustment effect (alternative Approach for real estate)
	Methods to determine risk weights	Alternative treatment for exposures secured by real estate
	Prudential portfolio	Banking book
s017 r170 c120	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques RW adjustment effect (alternative Approach for real estate)
	Methods to determine risk weights	Alternative treatment for exposures secured by real estate
	Prudential portfolio	Banking book
s017 r170 c130	Metric	Exposure value [mi]
	Base	Exposures
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	CRM Effects/Collateral	CRM techniques RW adjustment effect (alternative Approach for real estate)
	Methods to determine risk weights	Alternative treatment for exposures secured by real estate
	Prudential portfolio	Banking book
s017 r180 c100	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using RW, other
	Prudential portfolio	Banking book
s017 r180 c120	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using RW, other
	Prudential portfolio	Banking book
s017 r180 c130	Metric	Exposure value [mi]
	Base	Exposures
	Approach	Advanced IRB Approach

s017 r180 c130	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Methods to determine risk weights	Risk weighted exposure amounts calculated using RW, other
	Prudential portfolio	Banking book
s017 r190 c130	Metric	Exposure value [mi]
	Base	Exposures
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Type of risk	Dilution risk
	Methods to determine risk weights	Risk weighted exposure amounts calculated using PD, LGD and M
	Prudential portfolio	Banking book

C 08.02 - Credit and counterparty credit risks and free deliveries: IRB Approach to capital requirements - Breakdown of exposures assigned to obligor grade

s001 r999 c010	Metric	PD assigned to the obligor grade or pool [pi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Obligor grade	<Key value>
	Prudential portfolio	Banking book
s001 r999 c020	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Obligor grade	<Key value>
	Prudential portfolio	Banking book
s001 r999 c030	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Counterparty	Large regulated financial entities and unregulated financial entities
	Obligor grade	<Key value>
	Prudential portfolio	Banking book
s001 r999 c040	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
	Obligor grade	<Key value>

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s001 r999 c040	Prudential portfolio		Banking book
s001 r999 c050	Metric		CRM substitution effects - Value of Credit derivatives [mi]
	Base		Exposures
	Main category		Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach		Advanced IRB Approach
	Exposure class		Exposure classes excluding equities, securitisations and other non credit-obligation assets
	CRM Effects/Collateral		Credit derivatives - Substitution effect
	Obligor grade		<Key value>
	Prudential portfolio		Banking book
s001 r999 c060	Metric		CRM substitution effects - Value of Other funded credit protection [mi]
	Base		Exposures
	Main category		Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach		Advanced IRB Approach
	Exposure class		Exposure classes excluding equities, securitisations and other non credit-obligation assets
	CRM Effects/Collateral		Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions substitution effect
	Obligor grade		<Key value>
	Prudential portfolio		Banking book
s001 r999 c070	Metric		CRM substitution effects Outflows, including value adjustments and provisions [mi]
	Base		Exposures
	Main category		Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach		Advanced IRB Approach
	Exposure class		Exposure classes excluding equities, securitisations and other non credit-obligation assets
	CRM Effects/Collateral		CRM techniques substitution effect
	Obligor grade		<Key value>
	Prudential portfolio		Banking book
s001 r999 c080	Metric		CRM substitution effects Inflows, including value adjustments and provisions [mi]
	Base		Exposures
	Main category		Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach		Advanced IRB Approach
	Exposure class		Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Obligor grade		<Key value>
	Prudential portfolio		Banking book
s001 r999 c090	Metric		Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base		Exposures
	Main category		Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach		Advanced IRB Approach
	Exposure class		Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Obligor grade		<Key value>
	Prudential portfolio		Banking book
s001 r999 c100	Metric		Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base		Exposures
	Main category		Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach		Advanced IRB Approach

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s001 r999 c100	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Obligor grade	<Key value>
	Prudential portfolio	Banking book

s001 r999 c110	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Obligor grade	<Key value>
	Prudential portfolio	Banking book

s001 r999 c120	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Obligor grade	<Key value>
	Prudential portfolio	Banking book

s001 r999 c130	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions
	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Obligor grade	<Key value>
	Prudential portfolio	Banking book

s001 r999 c140	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Counterparty	Large regulated financial entities and unregulated financial entities
	Obligor grade	<Key value>
	Prudential portfolio	Banking book

s001 r999 c150	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	CRM Effects/Collateral	Guarantees other than credit derivatives - LGD adjustment effect
	Obligor grade	<Key value>
	Prudential portfolio	Banking book

s001 r999 c160	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment

COREP

s001 r999 c160		
	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	CRM Effects/Collateral	Credit derivatives - LGD adjustment effect
	Obligor grade	<Key value>
	Prudential portfolio	Banking book

s001 r999 c170		
	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	CRM Effects/Collateral	Life insurance policies pledged to the lending institutions LGD adjustment effect
	Obligor grade	<Key value>
	Prudential portfolio	Banking book

s001 r999 c180		
	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	CRM Effects/Collateral	Financial collateral LGD adjustment effect
	Obligor grade	<Key value>
	Prudential portfolio	Banking book

s001 r999 c190		
	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	CRM Effects/Collateral	Real estate excluding immovable property for which alternative treatment is used
	Obligor grade	<Key value>
	Prudential portfolio	Banking book

s001 r999 c200		
	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	CRM Effects/Collateral	Other physical collateral eligible for CRM under IRB approach
	Obligor grade	<Key value>
	Prudential portfolio	Banking book

s001 r999 c210		
	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	CRM Effects/Collateral	Receivables eligible for CRM under IRB approach

| s001 r999 c210 | Obligor grade | <Key value> |
| | Prudential portfolio | Banking book |

s001 r999 c220	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	CRM Effects/Collateral	CRM techniques double default treatment
	Obligor grade	<Key value>
	Prudential portfolio	Banking book

s001 r999 c230	Metric	Exposure weighted average LGD [pi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Obligor grade	<Key value>
	Prudential portfolio	Banking book

s001 r999 c240	Metric	Exposure weighted average LGD [pi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Counterparty	Large regulated financial entities and unregulated financial entities
	Obligor grade	<Key value>
	Prudential portfolio	Banking book

s001 r999 c250	Metric	Maturity value (days) [ii]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Obligor grade	<Key value>
	Prudential portfolio	Banking book

s001 r999 c260	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Obligor grade	<Key value>
	Prudential portfolio	Banking book

s001 r999 c270	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach

COREP

s001 r999 c270

Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
Counterparty	Large regulated financial entities and unregulated financial entities
Obligor grade	<Key value>
Prudential portfolio	Banking book

s001 r999 c280

Metric	Expected loss amount [mi]
Base	Memorandum items
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Advanced IRB Approach
Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
Obligor grade	<Key value>
Prudential portfolio	Banking book

s001 r999 c290

Metric	Risk adjustments and provisions [mi]
Base	Memorandum items
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Advanced IRB Approach
Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
Obligor grade	<Key value>
Prudential portfolio	Banking book

s001 r999 c300

Metric	Number of obligors [ii]
Base	Memorandum items
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Advanced IRB Approach
Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
Obligor grade	<Key value>
Prudential portfolio	Banking book

s002 r999 c010

Metric	PD assigned to the obligor grade or pool [pi]
Base	Memorandum items
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Foundation IRB Approach
Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
Obligor grade	<Key value>
Prudential portfolio	Banking book

s002 r999 c020

Metric	Original exposure pre conversion factors [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Foundation IRB Approach
Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
Obligor grade	<Key value>
Prudential portfolio	Banking book

s002 r999 c030

Metric	Original exposure pre conversion factors [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Foundation IRB Approach

s002 r999 c030	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Counterparty	Large regulated financial entities and unregulated financial entities
	Obligor grade	<Key value>
	Prudential portfolio	Banking book
s002 r999 c040	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
	Obligor grade	<Key value>
	Prudential portfolio	Banking book
s002 r999 c050	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	CRM Effects/Collateral	Credit derivatives - Substitution effect
	Obligor grade	<Key value>
	Prudential portfolio	Banking book
s002 r999 c060	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	CRM Effects/Collateral	Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions substitution effect
	Obligor grade	<Key value>
	Prudential portfolio	Banking book
s002 r999 c070	Metric	CRM substitution effects Outflows, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	CRM Effects/Collateral	CRM techniques substitution effect
	Obligor grade	<Key value>
	Prudential portfolio	Banking book
s002 r999 c080	Metric	CRM substitution effects Inflows, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Obligor grade	<Key value>
	Prudential portfolio	Banking book

COREP

s002 r999 c090		
	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Obligor grade	<Key value>
	Prudential portfolio	Banking book

s002 r999 c100		
	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Obligor grade	<Key value>
	Prudential portfolio	Banking book

s002 r999 c110		
	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Obligor grade	<Key value>
	Prudential portfolio	Banking book

s002 r999 c120		
	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Obligor grade	<Key value>
	Prudential portfolio	Banking book

s002 r999 c130		
	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions
	Approach	Foundation IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Obligor grade	<Key value>
	Prudential portfolio	Banking book

s002 r999 c140		
	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Counterparty	Large regulated financial entities and unregulated financial entities
	Obligor grade	<Key value>
	Prudential portfolio	Banking book

COREP

s002 r999 c150		
	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	CRM Effects/Collateral	Guarantees other than credit derivatives - LGD adjustment effect
	Obligor grade	<Key value>
	Prudential portfolio	Banking book

s002 r999 c160		
	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	CRM Effects/Collateral	Credit derivatives - LGD adjustment effect
	Obligor grade	<Key value>
	Prudential portfolio	Banking book

s002 r999 c170		
	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	CRM Effects/Collateral	Life insurance policies pledged to the lending institutions LGD adjustment effect
	Obligor grade	<Key value>
	Prudential portfolio	Banking book

s002 r999 c180		
	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	CRM Effects/Collateral	Financial collateral LGD adjustment effect
	Obligor grade	<Key value>
	Prudential portfolio	Banking book

s002 r999 c190		
	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	CRM Effects/Collateral	Real estate excluding immovable property for which alternative treatment is used
	Obligor grade	<Key value>
	Prudential portfolio	Banking book

s002 r999 c200		
	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment

s002 r999 c200	Approach	Foundation IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	CRM Effects/Collateral	Other physical collateral eligible for CRM under IRB approach
	Obligor grade	<Key value>
	Prudential portfolio	Banking book
s002 r999 c210	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	CRM Effects/Collateral	Receivables eligible for CRM under IRB approach
	Obligor grade	<Key value>
	Prudential portfolio	Banking book
s002 r999 c220	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	CRM Effects/Collateral	CRM techniques double default treatment
	Obligor grade	<Key value>
	Prudential portfolio	Banking book
s002 r999 c230	Metric	Exposure weighted average LGD [pi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Obligor grade	<Key value>
	Prudential portfolio	Banking book
s002 r999 c240	Metric	Exposure weighted average LGD [pi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Counterparty	Large regulated financial entities and unregulated financial entities
	Obligor grade	<Key value>
	Prudential portfolio	Banking book
s002 r999 c250	Metric	Maturity value (days) [ii]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Obligor grade	<Key value>
	Prudential portfolio	Banking book

s002 r999 c260	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Obligor grade	<Key value>
	Prudential portfolio	Banking book
s002 r999 c270	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Counterparty	Large regulated financial entities and unregulated financial entities
	Obligor grade	<Key value>
	Prudential portfolio	Banking book
s002 r999 c280	Metric	Expected loss amount [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Obligor grade	<Key value>
	Prudential portfolio	Banking book
s002 r999 c290	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Obligor grade	<Key value>
	Prudential portfolio	Banking book
s002 r999 c300	Metric	Number of obligors [ii]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Obligor grade	<Key value>
	Prudential portfolio	Banking book
s003 r999 c010	Metric	PD assigned to the obligor grade or pool [pi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks
	Obligor grade	<Key value>
	Prudential portfolio	Banking book

s003 r999 c020	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks
	Obligor grade	<Key value>
	Prudential portfolio	Banking book

s003 r999 c030	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks
	Counterparty	Large regulated financial entities and unregulated financial entities
	Obligor grade	<Key value>
	Prudential portfolio	Banking book

s003 r999 c040	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
	Obligor grade	<Key value>
	Prudential portfolio	Banking book

s003 r999 c050	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks
	CRM Effects/Collateral	Credit derivatives - Substitution effect
	Obligor grade	<Key value>
	Prudential portfolio	Banking book

s003 r999 c060	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks
	CRM Effects/Collateral	Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions substitution effect
	Obligor grade	<Key value>
	Prudential portfolio	Banking book

s003 r999 c070	Metric	CRM substitution effects Outflows, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach

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s003 r999 c070	Exposure class	Exposures to central governments or central banks
	CRM Effects/Collateral	CRM techniques substitution effect
	Obligor grade	<Key value>
	Prudential portfolio	Banking book
s003 r999 c080	Metric	CRM substitution effects Inflows, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks
	Obligor grade	<Key value>
	Prudential portfolio	Banking book
s003 r999 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks
	Obligor grade	<Key value>
	Prudential portfolio	Banking book
s003 r999 c100	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks
	Obligor grade	<Key value>
	Prudential portfolio	Banking book
s003 r999 c110	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks
	Obligor grade	<Key value>
	Prudential portfolio	Banking book
s003 r999 c120	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks
	Obligor grade	<Key value>
	Prudential portfolio	Banking book
s003 r999 c130	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions
	Approach	Advanced IRB Approach

s003 r999 c130	Exposure class	Exposures to central governments or central banks
	Obligor grade	<Key value>
	Prudential portfolio	Banking book

s003 r999 c140	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks
	Counterparty	Large regulated financial entities and unregulated financial entities
	Obligor grade	<Key value>
	Prudential portfolio	Banking book

s003 r999 c150	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks
	CRM Effects/Collateral	Guarantees other than credit derivatives - LGD adjustment effect
	Obligor grade	<Key value>
	Prudential portfolio	Banking book

s003 r999 c160	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks
	CRM Effects/Collateral	Credit derivatives - LGD adjustment effect
	Obligor grade	<Key value>
	Prudential portfolio	Banking book

s003 r999 c170	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks
	CRM Effects/Collateral	Life insurance policies pledged to the lending institutions LGD adjustment effect
	Obligor grade	<Key value>
	Prudential portfolio	Banking book

s003 r999 c180	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks
	CRM Effects/Collateral	Financial collateral LGD adjustment effect
	Obligor grade	<Key value>
	Prudential portfolio	Banking book

s003 r999 c190	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks
	CRM Effects/Collateral	Real estate excluding immovable property for which alternative treatment is used
	Obligor grade	<Key value>
	Prudential portfolio	Banking book
s003 r999 c200	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks
	CRM Effects/Collateral	Other physical collateral eligible for CRM under IRB approach
	Obligor grade	<Key value>
	Prudential portfolio	Banking book
s003 r999 c210	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks
	CRM Effects/Collateral	Receivables eligible for CRM under IRB approach
	Obligor grade	<Key value>
	Prudential portfolio	Banking book
s003 r999 c220	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks
	CRM Effects/Collateral	CRM techniques double default treatment
	Obligor grade	<Key value>
	Prudential portfolio	Banking book
s003 r999 c230	Metric	Exposure weighted average LGD [pi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks
	Obligor grade	<Key value>
	Prudential portfolio	Banking book
s003 r999 c240	Metric	Exposure weighted average LGD [pi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach

s003 r999 c240	Exposure class	Exposures to central governments or central banks
	Counterparty	Large regulated financial entities and unregulated financial entities
	Obligor grade	<Key value>
	Prudential portfolio	Banking book
s003 r999 c250	Metric	Maturity value (days) [ii]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks
	Obligor grade	<Key value>
	Prudential portfolio	Banking book
s003 r999 c260	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks
	Obligor grade	<Key value>
	Prudential portfolio	Banking book
s003 r999 c270	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks
	Counterparty	Large regulated financial entities and unregulated financial entities
	Obligor grade	<Key value>
	Prudential portfolio	Banking book
s003 r999 c280	Metric	Expected loss amount [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks
	Obligor grade	<Key value>
	Prudential portfolio	Banking book
s003 r999 c290	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks
	Obligor grade	<Key value>
	Prudential portfolio	Banking book
s003 r999 c300	Metric	Number of obligors [ii]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment

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s003 r999 c300	Approach	Advanced IRB Approach
	Exposure class	Exposures to central governments or central banks
	Obligor grade	<Key value>
	Prudential portfolio	Banking book
s004 r999 c010	Metric	PD assigned to the obligor grade or pool [pi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to central governments or central banks
	Obligor grade	<Key value>
	Prudential portfolio	Banking book
s004 r999 c020	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to central governments or central banks
	Obligor grade	<Key value>
	Prudential portfolio	Banking book
s004 r999 c030	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to central governments or central banks
	Counterparty	Large regulated financial entities and unregulated financial entities
	Obligor grade	<Key value>
	Prudential portfolio	Banking book
s004 r999 c040	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to central governments or central banks
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
	Obligor grade	<Key value>
	Prudential portfolio	Banking book
s004 r999 c050	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to central governments or central banks
	CRM Effects/Collateral	Credit derivatives - Substitution effect
	Obligor grade	<Key value>
	Prudential portfolio	Banking book
s004 r999 c060	Metric	CRM substitution effects - Value of Other funded credit protection [mi]

s004 r999 c060	Base	Exposures	
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment	
	Approach	Foundation IRB Approach	
	Exposure class	Exposures to central governments or central banks	
	CRM Effects/Collateral	Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions substitution effect	
	Obligor grade	<Key value>	
	Prudential portfolio	Banking book	
s004 r999 c070	Metric	CRM substitution effects Outflows, including value adjustments and provisions [mi]	
	Base	Exposures	
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment	
	Approach	Foundation IRB Approach	
	Exposure class	Exposures to central governments or central banks	
	CRM Effects/Collateral	CRM techniques substitution effect	
	Obligor grade	<Key value>	
	Prudential portfolio	Banking book	
s004 r999 c080	Metric	CRM substitution effects Inflows, including value adjustments and provisions [mi]	
	Base	Exposures	
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment	
	Approach	Foundation IRB Approach	
	Exposure class	Exposures to central governments or central banks	
	Obligor grade	<Key value>	
	Prudential portfolio	Banking book	
s004 r999 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]	
	Base	Exposures	
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment	
	Approach	Foundation IRB Approach	
	Exposure class	Exposures to central governments or central banks	
	Obligor grade	<Key value>	
	Prudential portfolio	Banking book	
s004 r999 c100	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]	
	Base	Exposures	
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment	
	Approach	Foundation IRB Approach	
	Exposure class	Exposures to central governments or central banks	
	Obligor grade	<Key value>	
	Prudential portfolio	Banking book	
s004 r999 c110	Metric	Exposure value [mi]	
	Base	Exposures	
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment	
	Approach	Foundation IRB Approach	
	Exposure class	Exposures to central governments or central banks	
	Obligor grade	<Key value>	
	Prudential portfolio	Banking book	

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s004 r999 c120

Metric	Exposure value [mi]
Base	Exposures
Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Foundation IRB Approach
Exposure class	Exposures to central governments or central banks
Obligor grade	<Key value>
Prudential portfolio	Banking book

s004 r999 c130

Metric	Exposure value [mi]
Base	Exposures
Main category	Securities financing transactions and Derivatives & long settlement transactions
Approach	Foundation IRB Approach
Exposure class	Exposures to central governments or central banks
Obligor grade	<Key value>
Prudential portfolio	Banking book

s004 r999 c140

Metric	Exposure value [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Foundation IRB Approach
Exposure class	Exposures to central governments or central banks
Counterparty	Large regulated financial entities and unregulated financial entities
Obligor grade	<Key value>
Prudential portfolio	Banking book

s004 r999 c150

Metric	Amount used for LGD adjustment [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Foundation IRB Approach
Exposure class	Exposures to central governments or central banks
CRM Effects/Collateral	Guarantees other than credit derivatives - LGD adjustment effect
Obligor grade	<Key value>
Prudential portfolio	Banking book

s004 r999 c160

Metric	Amount used for LGD adjustment [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Foundation IRB Approach
Exposure class	Exposures to central governments or central banks
CRM Effects/Collateral	Credit derivatives - LGD adjustment effect
Obligor grade	<Key value>
Prudential portfolio	Banking book

s004 r999 c170

Metric	Amount used for LGD adjustment [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Foundation IRB Approach
Exposure class	Exposures to central governments or central banks

s004 r999 c170	CRM Effects/Collateral	Life insurance policies pledged to the lending institutions LGD adjustment effect	
	Obligor grade	<Key value>	
	Prudential portfolio	Banking book	
s004 r999 c180	Metric	Amount used for LGD adjustment [mi]	
	Base	Exposures	
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment	
	Approach	Foundation IRB Approach	
	Exposure class	Exposures to central governments or central banks	
	CRM Effects/Collateral	Financial collateral LGD adjustment effect	
	Obligor grade	<Key value>	
	Prudential portfolio	Banking book	
s004 r999 c190	Metric	Amount used for LGD adjustment [mi]	
	Base	Exposures	
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment	
	Approach	Foundation IRB Approach	
	Exposure class	Exposures to central governments or central banks	
	CRM Effects/Collateral	Real estate excluding immovable property for which alternative treatment is used	
	Obligor grade	<Key value>	
	Prudential portfolio	Banking book	
s004 r999 c200	Metric	Amount used for LGD adjustment [mi]	
	Base	Exposures	
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment	
	Approach	Foundation IRB Approach	
	Exposure class	Exposures to central governments or central banks	
	CRM Effects/Collateral	Other physical collateral eligible for CRM under IRB approach	
	Obligor grade	<Key value>	
	Prudential portfolio	Banking book	
s004 r999 c210	Metric	Amount used for LGD adjustment [mi]	
	Base	Exposures	
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment	
	Approach	Foundation IRB Approach	
	Exposure class	Exposures to central governments or central banks	
	CRM Effects/Collateral	Receivables eligible for CRM under IRB approach	
	Obligor grade	<Key value>	
	Prudential portfolio	Banking book	
s004 r999 c220	Metric	Amount used for LGD adjustment [mi]	
	Base	Exposures	
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment	
	Approach	Foundation IRB Approach	
	Exposure class	Exposures to central governments or central banks	
	CRM Effects/Collateral	CRM techniques double default treatment	
	Obligor grade	<Key value>	
	Prudential portfolio	Banking book	

s004 r999 c230		
	Metric	Exposure weighted average LGD [pi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to central governments or central banks
	Obligor grade	<Key value>
	Prudential portfolio	Banking book
s004 r999 c240		
	Metric	Exposure weighted average LGD [pi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to central governments or central banks
	Counterparty	Large regulated financial entities and unregulated financial entities
	Obligor grade	<Key value>
	Prudential portfolio	Banking book
s004 r999 c250		
	Metric	Maturity value (days) [ii]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to central governments or central banks
	Obligor grade	<Key value>
	Prudential portfolio	Banking book
s004 r999 c260		
	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to central governments or central banks
	Obligor grade	<Key value>
	Prudential portfolio	Banking book
s004 r999 c270		
	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to central governments or central banks
	Counterparty	Large regulated financial entities and unregulated financial entities
	Obligor grade	<Key value>
	Prudential portfolio	Banking book
s004 r999 c280		
	Metric	Expected loss amount [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to central governments or central banks
	Obligor grade	<Key value>

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s004 r999 c280	Prudential portfolio	Banking book	
s004 r999 c290	Metric	Risk adjustments and provisions [mi]	
	Base	Memorandum items	
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment	
	Approach	Foundation IRB Approach	
	Exposure class	Exposures to central governments or central banks	
	Obligor grade	<Key value>	
	Prudential portfolio	Banking book	
s004 r999 c300	Metric	Number of obligors [ii]	
	Base	Memorandum items	
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment	
	Approach	Foundation IRB Approach	
	Exposure class	Exposures to central governments or central banks	
	Obligor grade	<Key value>	
	Prudential portfolio	Banking book	
s005 r999 c010	Metric	PD assigned to the obligor grade or pool [pi]	
	Base	Memorandum items	
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment	
	Approach	Advanced IRB Approach	
	Exposure class	Exposures to institutions	
	Obligor grade	<Key value>	
	Prudential portfolio	Banking book	
s005 r999 c020	Metric	Original exposure pre conversion factors [mi]	
	Base	Exposures	
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment	
	Approach	Advanced IRB Approach	
	Exposure class	Exposures to institutions	
	Obligor grade	<Key value>	
	Prudential portfolio	Banking book	
s005 r999 c030	Metric	Original exposure pre conversion factors [mi]	
	Base	Exposures	
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment	
	Approach	Advanced IRB Approach	
	Exposure class	Exposures to institutions	
	Counterparty	Large regulated financial entities and unregulated financial entities	
	Obligor grade	<Key value>	
	Prudential portfolio	Banking book	
s005 r999 c040	Metric	CRM substitution effects - Value of Guarantees [mi]	
	Base	Exposures	
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment	
	Approach	Advanced IRB Approach	
	Exposure class	Exposures to institutions	
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect	

s005 r999 c040	Obligor grade	<Key value>	
	Prudential portfolio	Banking book	
s005 r999 c050	Metric	CRM substitution effects - Value of Credit derivatives [mi]	
	Base	Exposures	
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment	
	Approach	Advanced IRB Approach	
	Exposure class	Exposures to institutions	
	CRM Effects/Collateral	Credit derivatives - Substitution effect	
	Obligor grade	<Key value>	
	Prudential portfolio	Banking book	
s005 r999 c060	Metric	CRM substitution effects - Value of Other funded credit protection [mi]	
	Base	Exposures	
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment	
	Approach	Advanced IRB Approach	
	Exposure class	Exposures to institutions	
	CRM Effects/Collateral	Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions substitution effect	
	Obligor grade	<Key value>	
	Prudential portfolio	Banking book	
s005 r999 c070	Metric	CRM substitution effects Outflows, including value adjustments and provisions [mi]	
	Base	Exposures	
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment	
	Approach	Advanced IRB Approach	
	Exposure class	Exposures to institutions	
	CRM Effects/Collateral	CRM techniques substitution effect	
	Obligor grade	<Key value>	
	Prudential portfolio	Banking book	
s005 r999 c080	Metric	CRM substitution effects Inflows, including value adjustments and provisions [mi]	
	Base	Exposures	
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment	
	Approach	Advanced IRB Approach	
	Exposure class	Exposures to institutions	
	Obligor grade	<Key value>	
	Prudential portfolio	Banking book	
s005 r999 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]	
	Base	Exposures	
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment	
	Approach	Advanced IRB Approach	
	Exposure class	Exposures to institutions	
	Obligor grade	<Key value>	
	Prudential portfolio	Banking book	
s005 r999 c100	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]	
	Base	Exposures	
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment	

s005 r999 c100	Approach	Advanced IRB Approach
	Exposure class	Exposures to institutions
	Obligor grade	<Key value>
	Prudential portfolio	Banking book
s005 r999 c110	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to institutions
	Obligor grade	<Key value>
	Prudential portfolio	Banking book
s005 r999 c120	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to institutions
	Obligor grade	<Key value>
	Prudential portfolio	Banking book
s005 r999 c130	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions
	Approach	Advanced IRB Approach
	Exposure class	Exposures to institutions
	Obligor grade	<Key value>
	Prudential portfolio	Banking book
s005 r999 c140	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to institutions
	Counterparty	Large regulated financial entities and unregulated financial entities
	Obligor grade	<Key value>
	Prudential portfolio	Banking book
s005 r999 c150	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to institutions
	CRM Effects/Collateral	Guarantees other than credit derivatives - LGD adjustment effect
	Obligor grade	<Key value>
	Prudential portfolio	Banking book
s005 r999 c160	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures

s005 r999 c160	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to institutions
	CRM Effects/Collateral	Credit derivatives - LGD adjustment effect
	Obligor grade	<Key value>
	Prudential portfolio	Banking book
s005 r999 c170	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to institutions
	CRM Effects/Collateral	Life insurance policies pledged to the lending institutions LGD adjustment effect
	Obligor grade	<Key value>
	Prudential portfolio	Banking book
s005 r999 c180	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to institutions
	CRM Effects/Collateral	Financial collateral LGD adjustment effect
	Obligor grade	<Key value>
	Prudential portfolio	Banking book
s005 r999 c190	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to institutions
	CRM Effects/Collateral	Real estate excluding immovable property for which alternative treatment is used
	Obligor grade	<Key value>
	Prudential portfolio	Banking book
s005 r999 c200	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to institutions
	CRM Effects/Collateral	Other physical collateral eligible for CRM under IRB approach
	Obligor grade	<Key value>
	Prudential portfolio	Banking book
s005 r999 c210	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to institutions

s005 r999 c210	CRM Effects/Collateral	Receivables eligible for CRM under IRB approach
	Obligor grade	<Key value>
	Prudential portfolio	Banking book

s005 r999 c220	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to institutions
	CRM Effects/Collateral	CRM techniques double default treatment
	Obligor grade	<Key value>
	Prudential portfolio	Banking book

s005 r999 c230	Metric	Exposure weighted average LGD [pi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to institutions
	Obligor grade	<Key value>
	Prudential portfolio	Banking book

s005 r999 c240	Metric	Exposure weighted average LGD [pi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to institutions
	Counterparty	Large regulated financial entities and unregulated financial entities
	Obligor grade	<Key value>
	Prudential portfolio	Banking book

s005 r999 c250	Metric	Maturity value (days) [ii]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to institutions
	Obligor grade	<Key value>
	Prudential portfolio	Banking book

s005 r999 c260	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to institutions
	Obligor grade	<Key value>
	Prudential portfolio	Banking book

s005 r999 c270	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment

s005 r999 c270	Approach	Advanced IRB Approach
	Exposure class	Exposures to institutions
	Counterparty	Large regulated financial entities and unregulated financial entities
	Obligor grade	<Key value>
	Prudential portfolio	Banking book
s005 r999 c280	Metric	Expected loss amount [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to institutions
	Obligor grade	<Key value>
	Prudential portfolio	Banking book
s005 r999 c290	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to institutions
	Obligor grade	<Key value>
	Prudential portfolio	Banking book
s005 r999 c300	Metric	Number of obligors [ii]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to institutions
	Obligor grade	<Key value>
	Prudential portfolio	Banking book
s006 r999 c010	Metric	PD assigned to the obligor grade or pool [pi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to institutions
	Obligor grade	<Key value>
	Prudential portfolio	Banking book
s006 r999 c020	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to institutions
	Obligor grade	<Key value>
	Prudential portfolio	Banking book
s006 r999 c030	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment

s006 r999 c030	Approach	Foundation IRB Approach
	Exposure class	Exposures to institutions
	Counterparty	Large regulated financial entities and unregulated financial entities
	Obligor grade	<Key value>
	Prudential portfolio	Banking book
s006 r999 c040	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to institutions
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
	Obligor grade	<Key value>
	Prudential portfolio	Banking book
s006 r999 c050	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to institutions
	CRM Effects/Collateral	Credit derivatives - Substitution effect
	Obligor grade	<Key value>
	Prudential portfolio	Banking book
s006 r999 c060	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to institutions
	CRM Effects/Collateral	Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions substitution effect
	Obligor grade	<Key value>
	Prudential portfolio	Banking book
s006 r999 c070	Metric	CRM substitution effects Outflows, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to institutions
	CRM Effects/Collateral	CRM techniques substitution effect
	Obligor grade	<Key value>
	Prudential portfolio	Banking book
s006 r999 c080	Metric	CRM substitution effects Inflows, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to institutions
	Obligor grade	<Key value>

s006 r999 c080	Prudential portfolio	Banking book

s006 r999 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to institutions
	Obligor grade	<Key value>
	Prudential portfolio	Banking book

s006 r999 c100	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to institutions
	Obligor grade	<Key value>
	Prudential portfolio	Banking book

s006 r999 c110	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to institutions
	Obligor grade	<Key value>
	Prudential portfolio	Banking book

s006 r999 c120	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to institutions
	Obligor grade	<Key value>
	Prudential portfolio	Banking book

s006 r999 c130	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions
	Approach	Foundation IRB Approach
	Exposure class	Exposures to institutions
	Obligor grade	<Key value>
	Prudential portfolio	Banking book

s006 r999 c140	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to institutions
	Counterparty	Large regulated financial entities and unregulated financial entities
	Obligor grade	<Key value>

s006 r999 c140	Prudential portfolio	Banking book

s006 r999 c150	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to institutions
	CRM Effects/Collateral	Guarantees other than credit derivatives - LGD adjustment effect
	Obligor grade	<Key value>
	Prudential portfolio	Banking book

s006 r999 c160	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to institutions
	CRM Effects/Collateral	Credit derivatives - LGD adjustment effect
	Obligor grade	<Key value>
	Prudential portfolio	Banking book

s006 r999 c170	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to institutions
	CRM Effects/Collateral	Life insurance policies pledged to the lending institutions LGD adjustment effect
	Obligor grade	<Key value>
	Prudential portfolio	Banking book

s006 r999 c180	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to institutions
	CRM Effects/Collateral	Financial collateral LGD adjustment effect
	Obligor grade	<Key value>
	Prudential portfolio	Banking book

s006 r999 c190	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to institutions
	CRM Effects/Collateral	Real estate excluding immovable property for which alternative treatment is used
	Obligor grade	<Key value>
	Prudential portfolio	Banking book

s006 r999 c200	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures

s006 r999 c200	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to institutions
	CRM Effects/Collateral	Other physical collateral eligible for CRM under IRB approach
	Obligor grade	<Key value>
	Prudential portfolio	Banking book

s006 r999 c210	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to institutions
	CRM Effects/Collateral	Receivables eligible for CRM under IRB approach
	Obligor grade	<Key value>
	Prudential portfolio	Banking book

s006 r999 c220	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to institutions
	CRM Effects/Collateral	CRM techniques double default treatment
	Obligor grade	<Key value>
	Prudential portfolio	Banking book

s006 r999 c230	Metric	Exposure weighted average LGD [pi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to institutions
	Obligor grade	<Key value>
	Prudential portfolio	Banking book

s006 r999 c240	Metric	Exposure weighted average LGD [pi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to institutions
	Counterparty	Large regulated financial entities and unregulated financial entities
	Obligor grade	<Key value>
	Prudential portfolio	Banking book

s006 r999 c250	Metric	Maturity value (days) [ii]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to institutions
	Obligor grade	<Key value>

s006 r999 c250	Prudential portfolio	Banking book

s006 r999 c260	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to institutions
	Obligor grade	<Key value>
	Prudential portfolio	Banking book

s006 r999 c270	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to institutions
	Counterparty	Large regulated financial entities and unregulated financial entities
	Obligor grade	<Key value>
	Prudential portfolio	Banking book

s006 r999 c280	Metric	Expected loss amount [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to institutions
	Obligor grade	<Key value>
	Prudential portfolio	Banking book

s006 r999 c290	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to institutions
	Obligor grade	<Key value>
	Prudential portfolio	Banking book

s006 r999 c300	Metric	Number of obligors [ii]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to institutions
	Obligor grade	<Key value>
	Prudential portfolio	Banking book

s007 r999 c010	Metric	PD assigned to the obligor grade or pool [pi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME

s007 r999 c010	Obligor grade	\<Key value\>
	Prudential portfolio	Banking book
s007 r999 c020	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Obligor grade	\<Key value\>
	Prudential portfolio	Banking book
s007 r999 c030	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Counterparty	Large regulated financial entities and unregulated financial entities
	Obligor grade	\<Key value\>
	Prudential portfolio	Banking book
s007 r999 c040	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
	Obligor grade	\<Key value\>
	Prudential portfolio	Banking book
s007 r999 c050	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	CRM Effects/Collateral	Credit derivatives - Substitution effect
	Obligor grade	\<Key value\>
	Prudential portfolio	Banking book
s007 r999 c060	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME

s007 r999 c060	CRM Effects/Collateral	Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions substitution effect
	Obligor grade	<Key value>
	Prudential portfolio	Banking book
s007 r999 c070	Metric	CRM substitution effects Outflows, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	CRM Effects/Collateral	CRM techniques substitution effect
	Obligor grade	<Key value>
	Prudential portfolio	Banking book
s007 r999 c080	Metric	CRM substitution effects Inflows, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Obligor grade	<Key value>
	Prudential portfolio	Banking book
s007 r999 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Obligor grade	<Key value>
	Prudential portfolio	Banking book
s007 r999 c100	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Obligor grade	<Key value>
	Prudential portfolio	Banking book
s007 r999 c110	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Obligor grade	<Key value>

s007 r999 c110	Prudential portfolio	Banking book

s007 r999 c120	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Obligor grade	<Key value>
	Prudential portfolio	Banking book

s007 r999 c130	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Obligor grade	<Key value>
	Prudential portfolio	Banking book

s007 r999 c140	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Counterparty	Large regulated financial entities and unregulated financial entities
	Obligor grade	<Key value>
	Prudential portfolio	Banking book

s007 r999 c150	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	CRM Effects/Collateral	Guarantees other than credit derivatives - LGD adjustment effect
	Obligor grade	<Key value>
	Prudential portfolio	Banking book

s007 r999 c160	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	CRM Effects/Collateral	Credit derivatives - LGD adjustment effect
	Obligor grade	<Key value>

s007 r999 c160	Prudential portfolio	Banking book

s007 r999 c170	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	CRM Effects/Collateral	Life insurance policies pledged to the lending institutions LGD adjustment effect
	Obligor grade	<Key value>
	Prudential portfolio	Banking book

s007 r999 c180	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	CRM Effects/Collateral	Financial collateral LGD adjustment effect
	Obligor grade	<Key value>
	Prudential portfolio	Banking book

s007 r999 c190	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	CRM Effects/Collateral	Real estate excluding immovable property for which alternative treatment is used
	Obligor grade	<Key value>
	Prudential portfolio	Banking book

s007 r999 c200	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	CRM Effects/Collateral	Other physical collateral eligible for CRM under IRB approach
	Obligor grade	<Key value>
	Prudential portfolio	Banking book

s007 r999 c210	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME

s007 r999 c210	CRM Effects/Collateral	Receivables eligible for CRM under IRB approach
	Obligor grade	<Key value>
	Prudential portfolio	Banking book

s007 r999 c220	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	CRM Effects/Collateral	CRM techniques double default treatment
	Obligor grade	<Key value>
	Prudential portfolio	Banking book

s007 r999 c230	Metric	Exposure weighted average LGD [pi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Obligor grade	<Key value>
	Prudential portfolio	Banking book

s007 r999 c240	Metric	Exposure weighted average LGD [pi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Counterparty	Large regulated financial entities and unregulated financial entities
	Obligor grade	<Key value>
	Prudential portfolio	Banking book

s007 r999 c250	Metric	Maturity value (days) [ii]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Obligor grade	<Key value>
	Prudential portfolio	Banking book

s007 r999 c260	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME

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s007 r999 c260	Obligor grade	<Key value>
	Prudential portfolio	Banking book
s007 r999 c270	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Counterparty	Large regulated financial entities and unregulated financial entities
	Obligor grade	<Key value>
	Prudential portfolio	Banking book
s007 r999 c280	Metric	Expected loss amount [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Obligor grade	<Key value>
	Prudential portfolio	Banking book
s007 r999 c290	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Obligor grade	<Key value>
	Prudential portfolio	Banking book
s007 r999 c300	Metric	Number of obligors [ii]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Obligor grade	<Key value>
	Prudential portfolio	Banking book
s008 r999 c010	Metric	PD assigned to the obligor grade or pool [pi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Obligor grade	<Key value>
	Prudential portfolio	Banking book

COREP

s008 r999 c020

Metric	Original exposure pre conversion factors [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Foundation IRB Approach
Exposure class	Exposure to corporates other than specialised lending
Counterparty sector	SME
Obligor grade	<Key value>
Prudential portfolio	Banking book

s008 r999 c030

Metric	Original exposure pre conversion factors [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Foundation IRB Approach
Exposure class	Exposure to corporates other than specialised lending
Counterparty sector	SME
Counterparty	Large regulated financial entities and unregulated financial entities
Obligor grade	<Key value>
Prudential portfolio	Banking book

s008 r999 c040

Metric	CRM substitution effects - Value of Guarantees [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Foundation IRB Approach
Exposure class	Exposure to corporates other than specialised lending
Counterparty sector	SME
CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
Obligor grade	<Key value>
Prudential portfolio	Banking book

s008 r999 c050

Metric	CRM substitution effects - Value of Credit derivatives [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Foundation IRB Approach
Exposure class	Exposure to corporates other than specialised lending
Counterparty sector	SME
CRM Effects/Collateral	Credit derivatives - Substitution effect
Obligor grade	<Key value>
Prudential portfolio	Banking book

s008 r999 c060

Metric	CRM substitution effects - Value of Other funded credit protection [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Foundation IRB Approach
Exposure class	Exposure to corporates other than specialised lending
Counterparty sector	SME
CRM Effects/Collateral	Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions substitution effect
Obligor grade	<Key value>
Prudential portfolio	Banking book

s008 r999 c070	Metric	CRM substitution effects Outflows, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	CRM Effects/Collateral	CRM techniques substitution effect
	Obligor grade	<Key value>
	Prudential portfolio	Banking book
s008 r999 c080	Metric	CRM substitution effects Inflows, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Obligor grade	<Key value>
	Prudential portfolio	Banking book
s008 r999 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Obligor grade	<Key value>
	Prudential portfolio	Banking book
s008 r999 c100	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Obligor grade	<Key value>
	Prudential portfolio	Banking book
s008 r999 c110	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Obligor grade	<Key value>
	Prudential portfolio	Banking book
s008 r999 c120	Metric	Exposure value [mi]
	Base	Exposures

s008 r999 c120	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Obligor grade	<Key value>
	Prudential portfolio	Banking book
s008 r999 c130	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Obligor grade	<Key value>
	Prudential portfolio	Banking book
s008 r999 c140	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Counterparty	Large regulated financial entities and unregulated financial entities
	Obligor grade	<Key value>
	Prudential portfolio	Banking book
s008 r999 c150	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	CRM Effects/Collateral	Guarantees other than credit derivatives - LGD adjustment effect
	Obligor grade	<Key value>
	Prudential portfolio	Banking book
s008 r999 c160	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	CRM Effects/Collateral	Credit derivatives - LGD adjustment effect
	Obligor grade	<Key value>
	Prudential portfolio	Banking book
s008 r999 c170	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures

s008 r999 c170	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	CRM Effects/Collateral	Life insurance policies pledged to the lending institutions LGD adjustment effect
	Obligor grade	<Key value>
	Prudential portfolio	Banking book
s008 r999 c180	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	CRM Effects/Collateral	Financial collateral LGD adjustment effect
	Obligor grade	<Key value>
	Prudential portfolio	Banking book
s008 r999 c190	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	CRM Effects/Collateral	Real estate excluding immovable property for which alternative treatment is used
	Obligor grade	<Key value>
	Prudential portfolio	Banking book
s008 r999 c200	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	CRM Effects/Collateral	Other physical collateral eligible for CRM under IRB approach
	Obligor grade	<Key value>
	Prudential portfolio	Banking book
s008 r999 c210	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	CRM Effects/Collateral	Receivables eligible for CRM under IRB approach
	Obligor grade	<Key value>
	Prudential portfolio	Banking book

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s008 r999 c220

Metric	Amount used for LGD adjustment [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Foundation IRB Approach
Exposure class	Exposure to corporates other than specialised lending
Counterparty sector	SME
CRM Effects/Collateral	CRM techniques double default treatment
Obligor grade	<Key value>
Prudential portfolio	Banking book

s008 r999 c230

Metric	Exposure weighted average LGD [pi]
Base	Memorandum items
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Foundation IRB Approach
Exposure class	Exposure to corporates other than specialised lending
Counterparty sector	SME
Obligor grade	<Key value>
Prudential portfolio	Banking book

s008 r999 c240

Metric	Exposure weighted average LGD [pi]
Base	Memorandum items
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Foundation IRB Approach
Exposure class	Exposure to corporates other than specialised lending
Counterparty sector	SME
Counterparty	Large regulated financial entities and unregulated financial entities
Obligor grade	<Key value>
Prudential portfolio	Banking book

s008 r999 c250

Metric	Maturity value (days) [ii]
Base	Memorandum items
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Foundation IRB Approach
Exposure class	Exposure to corporates other than specialised lending
Counterparty sector	SME
Obligor grade	<Key value>
Prudential portfolio	Banking book

s008 r999 c260

Metric	Risk weighted exposure amount [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Foundation IRB Approach
Exposure class	Exposure to corporates other than specialised lending
Counterparty sector	SME
Obligor grade	<Key value>
Prudential portfolio	Banking book

s008 r999 c270

Metric	Risk weighted exposure amount [mi]

s008 r999 c270	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Counterparty	Large regulated financial entities and unregulated financial entities
	Obligor grade	<Key value>
	Prudential portfolio	Banking book
s008 r999 c280	Metric	Expected loss amount [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Obligor grade	<Key value>
	Prudential portfolio	Banking book
s008 r999 c290	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Obligor grade	<Key value>
	Prudential portfolio	Banking book
s008 r999 c300	Metric	Number of obligors [ii]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	SME
	Obligor grade	<Key value>
	Prudential portfolio	Banking book
s009 r999 c010	Metric	PD assigned to the obligor grade or pool [pi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Obligor grade	<Key value>
	Prudential portfolio	Banking book
s009 r999 c020	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment

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s009 r999 c020	Approach	Advanced IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Obligor grade	<Key value>
	Prudential portfolio	Banking book
s009 r999 c030	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Counterparty	Large regulated financial entities and unregulated financial entities
	Obligor grade	<Key value>
	Prudential portfolio	Banking book
s009 r999 c040	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
	Obligor grade	<Key value>
	Prudential portfolio	Banking book
s009 r999 c050	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	CRM Effects/Collateral	Credit derivatives - Substitution effect
	Obligor grade	<Key value>
	Prudential portfolio	Banking book
s009 r999 c060	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	CRM Effects/Collateral	Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions substitution effect
	Obligor grade	<Key value>
	Prudential portfolio	Banking book
s009 r999 c070	Metric	CRM substitution effects Outflows, including value adjustments and provisions [mi]
	Base	Exposures

s009 r999 c070	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	CRM Effects/Collateral	CRM techniques substitution effect
	Obligor grade	<Key value>
	Prudential portfolio	Banking book
s009 r999 c080	Metric	CRM substitution effects Inflows, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Obligor grade	<Key value>
	Prudential portfolio	Banking book
s009 r999 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Obligor grade	<Key value>
	Prudential portfolio	Banking book
s009 r999 c100	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Obligor grade	<Key value>
	Prudential portfolio	Banking book
s009 r999 c110	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Obligor grade	<Key value>
	Prudential portfolio	Banking book
s009 r999 c120	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach

s009 r999 c120	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Obligor grade	<Key value>
	Prudential portfolio	Banking book
s009 r999 c130	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions
	Approach	Advanced IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Obligor grade	<Key value>
	Prudential portfolio	Banking book
s009 r999 c140	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Counterparty	Large regulated financial entities and unregulated financial entities
	Obligor grade	<Key value>
	Prudential portfolio	Banking book
s009 r999 c150	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	CRM Effects/Collateral	Guarantees other than credit derivatives - LGD adjustment effect
	Obligor grade	<Key value>
	Prudential portfolio	Banking book
s009 r999 c160	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	CRM Effects/Collateral	Credit derivatives - LGD adjustment effect
	Obligor grade	<Key value>
	Prudential portfolio	Banking book
s009 r999 c170	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach

s009 r999 c170	Exposure class	Exposures to corportates -specialised lending	
	Counterparty sector	Counterparties other than SME	
	CRM Effects/Collateral	Life insurance policies pledged to the lending institutions LGD adjustment effect	
	Obligor grade	<Key value>	
	Prudential portfolio	Banking book	
s009 r999 c180	Metric	Amount used for LGD adjustment [mi]	
	Base	Exposures	
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment	
	Approach	Advanced IRB Approach	
	Exposure class	Exposures to corportates -specialised lending	
	Counterparty sector	Counterparties other than SME	
	CRM Effects/Collateral	Financial collateral LGD adjustment effect	
	Obligor grade	<Key value>	
	Prudential portfolio	Banking book	
s009 r999 c190	Metric	Amount used for LGD adjustment [mi]	
	Base	Exposures	
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment	
	Approach	Advanced IRB Approach	
	Exposure class	Exposures to corportates -specialised lending	
	Counterparty sector	Counterparties other than SME	
	CRM Effects/Collateral	Real estate excluding immovable property for which alternative treatment is used	
	Obligor grade	<Key value>	
	Prudential portfolio	Banking book	
s009 r999 c200	Metric	Amount used for LGD adjustment [mi]	
	Base	Exposures	
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment	
	Approach	Advanced IRB Approach	
	Exposure class	Exposures to corportates -specialised lending	
	Counterparty sector	Counterparties other than SME	
	CRM Effects/Collateral	Other physical collateral eligible for CRM under IRB approach	
	Obligor grade	<Key value>	
	Prudential portfolio	Banking book	
s009 r999 c210	Metric	Amount used for LGD adjustment [mi]	
	Base	Exposures	
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment	
	Approach	Advanced IRB Approach	
	Exposure class	Exposures to corportates -specialised lending	
	Counterparty sector	Counterparties other than SME	
	CRM Effects/Collateral	Receivables eligible for CRM under IRB approach	
	Obligor grade	<Key value>	
	Prudential portfolio	Banking book	
s009 r999 c220	Metric	Amount used for LGD adjustment [mi]	
	Base	Exposures	

s009 r999 c220	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	CRM Effects/Collateral	CRM techniques double default treatment
	Obligor grade	<Key value>
	Prudential portfolio	Banking book
s009 r999 c230	Metric	Exposure weighted average LGD [pi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Obligor grade	<Key value>
	Prudential portfolio	Banking book
s009 r999 c240	Metric	Exposure weighted average LGD [pi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Counterparty	Large regulated financial entities and unregulated financial entities
	Obligor grade	<Key value>
	Prudential portfolio	Banking book
s009 r999 c250	Metric	Maturity value (days) [ii]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Obligor grade	<Key value>
	Prudential portfolio	Banking book
s009 r999 c260	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Obligor grade	<Key value>
	Prudential portfolio	Banking book
s009 r999 c270	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment

s009 r999 c270	Approach	Advanced IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Counterparty	Large regulated financial entities and unregulated financial entities
	Obligor grade	<Key value>
	Prudential portfolio	Banking book
s009 r999 c280	Metric	Expected loss amount [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Obligor grade	<Key value>
	Prudential portfolio	Banking book
s009 r999 c290	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Obligor grade	<Key value>
	Prudential portfolio	Banking book
s009 r999 c300	Metric	Number of obligors [ii]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Obligor grade	<Key value>
	Prudential portfolio	Banking book
s010 r999 c010	Metric	PD assigned to the obligor grade or pool [pi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Obligor grade	<Key value>
	Prudential portfolio	Banking book
s010 r999 c020	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending

s010 r999 c020		
	Counterparty sector	Counterparties other than SME
	Obligor grade	<Key value>
	Prudential portfolio	Banking book

s010 r999 c030		
	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Counterparty	Large regulated financial entities and unregulated financial entities
	Obligor grade	<Key value>
	Prudential portfolio	Banking book

s010 r999 c040		
	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
	Obligor grade	<Key value>
	Prudential portfolio	Banking book

s010 r999 c050		
	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	CRM Effects/Collateral	Credit derivatives - Substitution effect
	Obligor grade	<Key value>
	Prudential portfolio	Banking book

s010 r999 c060		
	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	CRM Effects/Collateral	Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions substitution effect
	Obligor grade	<Key value>
	Prudential portfolio	Banking book

s010 r999 c070		
	Metric	CRM substitution effects Outflows, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach

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s010 r999 c070		
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	CRM Effects/Collateral	CRM techniques substitution effect
	Obligor grade	<Key value>
	Prudential portfolio	Banking book

s010 r999 c080		
	Metric	CRM substitution effects Inflows, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Obligor grade	<Key value>
	Prudential portfolio	Banking book

s010 r999 c090		
	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Obligor grade	<Key value>
	Prudential portfolio	Banking book

s010 r999 c100		
	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Obligor grade	<Key value>
	Prudential portfolio	Banking book

s010 r999 c110		
	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Obligor grade	<Key value>
	Prudential portfolio	Banking book

s010 r999 c120		
	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME

s010 r999 c120	Obligor grade	<Key value>
	Prudential portfolio	Banking book
s010 r999 c130	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Obligor grade	<Key value>
	Prudential portfolio	Banking book
s010 r999 c140	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Counterparty	Large regulated financial entities and unregulated financial entities
	Obligor grade	<Key value>
	Prudential portfolio	Banking book
s010 r999 c150	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	CRM Effects/Collateral	Guarantees other than credit derivatives - LGD adjustment effect
	Obligor grade	<Key value>
	Prudential portfolio	Banking book
s010 r999 c160	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	CRM Effects/Collateral	Credit derivatives - LGD adjustment effect
	Obligor grade	<Key value>
	Prudential portfolio	Banking book
s010 r999 c170	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME

s010 r999 c170	CRM Effects/Collateral	Life insurance policies pledged to the lending institutions LGD adjustment effect
	Obligor grade	<Key value>
	Prudential portfolio	Banking book
s010 r999 c180	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	CRM Effects/Collateral	Financial collateral LGD adjustment effect
	Obligor grade	<Key value>
	Prudential portfolio	Banking book
s010 r999 c190	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	CRM Effects/Collateral	Real estate excluding immovable property for which alternative treatment is used
	Obligor grade	<Key value>
	Prudential portfolio	Banking book
s010 r999 c200	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	CRM Effects/Collateral	Other physical collateral eligible for CRM under IRB approach
	Obligor grade	<Key value>
	Prudential portfolio	Banking book
s010 r999 c210	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	CRM Effects/Collateral	Receivables eligible for CRM under IRB approach
	Obligor grade	<Key value>
	Prudential portfolio	Banking book
s010 r999 c220	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach

s010 r999 c220	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	CRM Effects/Collateral	CRM techniques double default treatment
	Obligor grade	<Key value>
	Prudential portfolio	Banking book
s010 r999 c230	Metric	Exposure weighted average LGD [pi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Obligor grade	<Key value>
	Prudential portfolio	Banking book
s010 r999 c240	Metric	Exposure weighted average LGD [pi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Counterparty	Large regulated financial entities and unregulated financial entities
	Obligor grade	<Key value>
	Prudential portfolio	Banking book
s010 r999 c250	Metric	Maturity value (days) [ii]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Obligor grade	<Key value>
	Prudential portfolio	Banking book
s010 r999 c260	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Obligor grade	<Key value>
	Prudential portfolio	Banking book
s010 r999 c270	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending

s010 r999 c270	Counterparty sector	Counterparties other than SME
	Counterparty	Large regulated financial entities and unregulated financial entities
	Obligor grade	<Key value>
	Prudential portfolio	Banking book

s010 r999 c280	Metric	Expected loss amount [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Obligor grade	<Key value>
	Prudential portfolio	Banking book

s010 r999 c290	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Obligor grade	<Key value>
	Prudential portfolio	Banking book

s010 r999 c300	Metric	Number of obligors [ii]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Counterparty sector	Counterparties other than SME
	Obligor grade	<Key value>
	Prudential portfolio	Banking book

s011 r999 c010	Metric	PD assigned to the obligor grade or pool [pi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Obligor grade	<Key value>
	Prudential portfolio	Banking book

s011 r999 c020	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Obligor grade	<Key value>

s011 r999 c020	Prudential portfolio		Banking book

s011 r999 c030	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Counterparty	Large regulated financial entities and unregulated financial entities
	Obligor grade	<Key value>
	Prudential portfolio	Banking book

s011 r999 c040	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
	Obligor grade	<Key value>
	Prudential portfolio	Banking book

s011 r999 c050	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	CRM Effects/Collateral	Credit derivatives - Substitution effect
	Obligor grade	<Key value>
	Prudential portfolio	Banking book

s011 r999 c060	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	CRM Effects/Collateral	Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions substitution effect
	Obligor grade	<Key value>
	Prudential portfolio	Banking book

s011 r999 c070	Metric	CRM substitution effects Outflows, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME

s011 r999 c070	CRM Effects/Collateral	CRM techniques substitution effect
	Obligor grade	<Key value>
	Prudential portfolio	Banking book

s011 r999 c080	Metric	CRM substitution effects Inflows, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Obligor grade	<Key value>
	Prudential portfolio	Banking book

s011 r999 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Obligor grade	<Key value>
	Prudential portfolio	Banking book

s011 r999 c100	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Obligor grade	<Key value>
	Prudential portfolio	Banking book

s011 r999 c110	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Obligor grade	<Key value>
	Prudential portfolio	Banking book

s011 r999 c120	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Obligor grade	<Key value>
	Prudential portfolio	Banking book

s011 r999 c130	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Obligor grade	<Key value>
	Prudential portfolio	Banking book

s011 r999 c140	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Counterparty	Large regulated financial entities and unregulated financial entities
	Obligor grade	<Key value>
	Prudential portfolio	Banking book

s011 r999 c150	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	CRM Effects/Collateral	Guarantees other than credit derivatives - LGD adjustment effect
	Obligor grade	<Key value>
	Prudential portfolio	Banking book

s011 r999 c160	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	CRM Effects/Collateral	Credit derivatives - LGD adjustment effect
	Obligor grade	<Key value>
	Prudential portfolio	Banking book

s011 r999 c170	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	CRM Effects/Collateral	Life insurance policies pledged to the lending institutions LGD adjustment effect
	Obligor grade	<Key value>
	Prudential portfolio	Banking book

s011 r999 c180	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	CRM Effects/Collateral	Financial collateral LGD adjustment effect
	Obligor grade	<Key value>
	Prudential portfolio	Banking book

s011 r999 c190	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	CRM Effects/Collateral	Real estate excluding immovable property for which alternative treatment is used
	Obligor grade	<Key value>
	Prudential portfolio	Banking book

s011 r999 c200	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	CRM Effects/Collateral	Other physical collateral eligible for CRM under IRB approach
	Obligor grade	<Key value>
	Prudential portfolio	Banking book

s011 r999 c210	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	CRM Effects/Collateral	Receivables eligible for CRM under IRB approach
	Obligor grade	<Key value>
	Prudential portfolio	Banking book

s011 r999 c220	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	CRM Effects/Collateral	CRM techniques double default treatment

| s011 r999 c220 | Obligor grade | <Key value> |
| | Prudential portfolio | Banking book |

s011 r999 c230	Metric	Exposure weighted average LGD [pi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Obligor grade	<Key value>
	Prudential portfolio	Banking book

s011 r999 c240	Metric	Exposure weighted average LGD [pi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Counterparty	Large regulated financial entities and unregulated financial entities
	Obligor grade	<Key value>
	Prudential portfolio	Banking book

s011 r999 c250	Metric	Maturity value (days) [ii]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Obligor grade	<Key value>
	Prudential portfolio	Banking book

s011 r999 c260	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Obligor grade	<Key value>
	Prudential portfolio	Banking book

s011 r999 c270	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Counterparty	Large regulated financial entities and unregulated financial entities
	Obligor grade	<Key value>

s011 r999 c270	Prudential portfolio	Banking book	
s011 r999 c280	Metric	Expected loss amount [mi]	
	Base	Memorandum items	
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment	
	Approach	Advanced IRB Approach	
	Exposure class	Exposure to corporates other than specialised lending	
	Counterparty sector	Counterparties other than SME	
	Obligor grade	<Key value>	
	Prudential portfolio	Banking book	
s011 r999 c290	Metric	Risk adjustments and provisions [mi]	
	Base	Memorandum items	
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment	
	Approach	Advanced IRB Approach	
	Exposure class	Exposure to corporates other than specialised lending	
	Counterparty sector	Counterparties other than SME	
	Obligor grade	<Key value>	
	Prudential portfolio	Banking book	
s011 r999 c300	Metric	Number of obligors [ii]	
	Base	Memorandum items	
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment	
	Approach	Advanced IRB Approach	
	Exposure class	Exposure to corporates other than specialised lending	
	Counterparty sector	Counterparties other than SME	
	Obligor grade	<Key value>	
	Prudential portfolio	Banking book	
s012 r999 c010	Metric	PD assigned to the obligor grade or pool [pi]	
	Base	Memorandum items	
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment	
	Approach	Foundation IRB Approach	
	Exposure class	Exposure to corporates other than specialised lending	
	Counterparty sector	Counterparties other than SME	
	Obligor grade	<Key value>	
	Prudential portfolio	Banking book	
s012 r999 c020	Metric	Original exposure pre conversion factors [mi]	
	Base	Exposures	
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment	
	Approach	Foundation IRB Approach	
	Exposure class	Exposure to corporates other than specialised lending	
	Counterparty sector	Counterparties other than SME	
	Obligor grade	<Key value>	
	Prudential portfolio	Banking book	
s012 r999 c030	Metric	Original exposure pre conversion factors [mi]	
	Base	Exposures	

COREP

s012 r999 c030	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Counterparty	Large regulated financial entities and unregulated financial entities
	Obligor grade	<Key value>
	Prudential portfolio	Banking book
s012 r999 c040	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
	Obligor grade	<Key value>
	Prudential portfolio	Banking book
s012 r999 c050	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	CRM Effects/Collateral	Credit derivatives - Substitution effect
	Obligor grade	<Key value>
	Prudential portfolio	Banking book
s012 r999 c060	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	CRM Effects/Collateral	Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions substitution effect
	Obligor grade	<Key value>
	Prudential portfolio	Banking book
s012 r999 c070	Metric	CRM substitution effects Outflows, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	CRM Effects/Collateral	CRM techniques substitution effect
	Obligor grade	<Key value>
	Prudential portfolio	Banking book

COREP

s012 r999 c080		
	Metric	CRM substitution effects Inflows, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Obligor grade	<Key value>
	Prudential portfolio	Banking book
s012 r999 c090		
	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Obligor grade	<Key value>
	Prudential portfolio	Banking book
s012 r999 c100		
	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Obligor grade	<Key value>
	Prudential portfolio	Banking book
s012 r999 c110		
	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Obligor grade	<Key value>
	Prudential portfolio	Banking book
s012 r999 c120		
	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Obligor grade	<Key value>
	Prudential portfolio	Banking book
s012 r999 c130		
	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions

s012 r999 c130	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Obligor grade	<Key value>
	Prudential portfolio	Banking book
s012 r999 c140	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Counterparty	Large regulated financial entities and unregulated financial entities
	Obligor grade	<Key value>
	Prudential portfolio	Banking book
s012 r999 c150	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	CRM Effects/Collateral	Guarantees other than credit derivatives - LGD adjustment effect
	Obligor grade	<Key value>
	Prudential portfolio	Banking book
s012 r999 c160	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	CRM Effects/Collateral	Credit derivatives - LGD adjustment effect
	Obligor grade	<Key value>
	Prudential portfolio	Banking book
s012 r999 c170	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	CRM Effects/Collateral	Life insurance policies pledged to the lending institutions LGD adjustment effect
	Obligor grade	<Key value>
	Prudential portfolio	Banking book
s012 r999 c180	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures

s012 r999 c180		
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	CRM Effects/Collateral	Financial collateral LGD adjustment effect
	Obligor grade	<Key value>
	Prudential portfolio	Banking book
s012 r999 c190		
	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	CRM Effects/Collateral	Real estate excluding immovable property for which alternative treatment is used
	Obligor grade	<Key value>
	Prudential portfolio	Banking book
s012 r999 c200		
	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	CRM Effects/Collateral	Other physical collateral eligible for CRM under IRB approach
	Obligor grade	<Key value>
	Prudential portfolio	Banking book
s012 r999 c210		
	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	CRM Effects/Collateral	Receivables eligible for CRM under IRB approach
	Obligor grade	<Key value>
	Prudential portfolio	Banking book
s012 r999 c220		
	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	CRM Effects/Collateral	CRM techniques double default treatment
	Obligor grade	<Key value>
	Prudential portfolio	Banking book

s012 r999 c230	Metric	Exposure weighted average LGD [pi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Obligor grade	<Key value>
	Prudential portfolio	Banking book
s012 r999 c240	Metric	Exposure weighted average LGD [pi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Counterparty	Large regulated financial entities and unregulated financial entities
	Obligor grade	<Key value>
	Prudential portfolio	Banking book
s012 r999 c250	Metric	Maturity value (days) [ii]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Obligor grade	<Key value>
	Prudential portfolio	Banking book
s012 r999 c260	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Obligor grade	<Key value>
	Prudential portfolio	Banking book
s012 r999 c270	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Counterparty	Large regulated financial entities and unregulated financial entities
	Obligor grade	<Key value>
	Prudential portfolio	Banking book
s012 r999 c280	Metric	Expected loss amount [mi]

s012 r999 c280	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Obligor grade	<Key value>
	Prudential portfolio	Banking book
s012 r999 c290	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Obligor grade	<Key value>
	Prudential portfolio	Banking book
s012 r999 c300	Metric	Number of obligors [ii]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Foundation IRB Approach
	Exposure class	Exposure to corporates other than specialised lending
	Counterparty sector	Counterparties other than SME
	Obligor grade	<Key value>
	Prudential portfolio	Banking book
s013 r999 c010	Metric	PD assigned to the obligor grade or pool [pi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	SME
	Obligor grade	<Key value>
	Prudential portfolio	Banking book
s013 r999 c020	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	SME
	Obligor grade	<Key value>
	Prudential portfolio	Banking book
s013 r999 c030	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach

s013 r999 c030	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	SME
	Counterparty	Large regulated financial entities and unregulated financial entities
	Obligor grade	<Key value>
	Prudential portfolio	Banking book
s013 r999 c040	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	SME
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
	Obligor grade	<Key value>
	Prudential portfolio	Banking book
s013 r999 c050	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	SME
	CRM Effects/Collateral	Credit derivatives - Substitution effect
	Obligor grade	<Key value>
	Prudential portfolio	Banking book
s013 r999 c060	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	SME
	CRM Effects/Collateral	Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions substitution effect
	Obligor grade	<Key value>
	Prudential portfolio	Banking book
s013 r999 c070	Metric	CRM substitution effects Outflows, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	SME
	CRM Effects/Collateral	CRM techniques substitution effect
	Obligor grade	<Key value>
	Prudential portfolio	Banking book
s013 r999 c080	Metric	CRM substitution effects Inflows, including value adjustments and provisions [mi]
	Base	Exposures

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s013 r999 c080	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	SME
	Obligor grade	<Key value>
	Prudential portfolio	Banking book
s013 r999 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	SME
	Obligor grade	<Key value>
	Prudential portfolio	Banking book
s013 r999 c100	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	SME
	Obligor grade	<Key value>
	Prudential portfolio	Banking book
s013 r999 c110	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	SME
	Obligor grade	<Key value>
	Prudential portfolio	Banking book
s013 r999 c120	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	SME
	Obligor grade	<Key value>
	Prudential portfolio	Banking book
s013 r999 c130	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property

s013 r999 c130	Counterparty sector	SME
	Obligor grade	<Key value>
	Prudential portfolio	Banking book
s013 r999 c140	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	SME
	Counterparty	Large regulated financial entities and unregulated financial entities
	Obligor grade	<Key value>
	Prudential portfolio	Banking book
s013 r999 c150	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	SME
	CRM Effects/Collateral	Guarantees other than credit derivatives - LGD adjustment effect
	Obligor grade	<Key value>
	Prudential portfolio	Banking book
s013 r999 c160	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	SME
	CRM Effects/Collateral	Credit derivatives - LGD adjustment effect
	Obligor grade	<Key value>
	Prudential portfolio	Banking book
s013 r999 c170	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	SME
	CRM Effects/Collateral	Life insurance policies pledged to the lending institutions LGD adjustment effect
	Obligor grade	<Key value>
	Prudential portfolio	Banking book
s013 r999 c180	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach

s013 r999 c180	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	SME
	CRM Effects/Collateral	Financial collateral LGD adjustment effect
	Obligor grade	<Key value>
	Prudential portfolio	Banking book
s013 r999 c190	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	SME
	CRM Effects/Collateral	Real estate excluding immovable property for which alternative treatment is used
	Obligor grade	<Key value>
	Prudential portfolio	Banking book
s013 r999 c200	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	SME
	CRM Effects/Collateral	Other physical collateral eligible for CRM under IRB approach
	Obligor grade	<Key value>
	Prudential portfolio	Banking book
s013 r999 c210	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	SME
	CRM Effects/Collateral	Receivables eligible for CRM under IRB approach
	Obligor grade	<Key value>
	Prudential portfolio	Banking book
s013 r999 c220	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	SME
	CRM Effects/Collateral	CRM techniques double default treatment
	Obligor grade	<Key value>
	Prudential portfolio	Banking book
s013 r999 c230	Metric	Exposure weighted average LGD [pi]
	Base	Memorandum items

s013 r999 c230	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment	
	Approach	Advanced IRB Approach	
	Exposure class	Retail exposures secured by immovable property	
	Counterparty sector	SME	
	Obligor grade	<Key value>	
	Prudential portfolio	Banking book	
s013 r999 c240	Metric	Exposure weighted average LGD [pi]	
	Base	Memorandum items	
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment	
	Approach	Advanced IRB Approach	
	Exposure class	Retail exposures secured by immovable property	
	Counterparty sector	SME	
	Counterparty	Large regulated financial entities and unregulated financial entities	
	Obligor grade	<Key value>	
	Prudential portfolio	Banking book	
s013 r999 c250	Metric	Maturity value (days) [ii]	
	Base	Memorandum items	
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment	
	Approach	Advanced IRB Approach	
	Exposure class	Retail exposures secured by immovable property	
	Counterparty sector	SME	
	Obligor grade	<Key value>	
	Prudential portfolio	Banking book	
s013 r999 c260	Metric	Risk weighted exposure amount [mi]	
	Base	Exposures	
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment	
	Approach	Advanced IRB Approach	
	Exposure class	Retail exposures secured by immovable property	
	Counterparty sector	SME	
	Obligor grade	<Key value>	
	Prudential portfolio	Banking book	
s013 r999 c270	Metric	Risk weighted exposure amount [mi]	
	Base	Exposures	
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment	
	Approach	Advanced IRB Approach	
	Exposure class	Retail exposures secured by immovable property	
	Counterparty sector	SME	
	Counterparty	Large regulated financial entities and unregulated financial entities	
	Obligor grade	<Key value>	
	Prudential portfolio	Banking book	
s013 r999 c280	Metric	Expected loss amount [mi]	
	Base	Memorandum items	
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment	

s013 r999 c280	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	SME
	Obligor grade	<Key value>
	Prudential portfolio	Banking book
s013 r999 c290	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	SME
	Obligor grade	<Key value>
	Prudential portfolio	Banking book
s013 r999 c300	Metric	Number of obligors [ii]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	SME
	Obligor grade	<Key value>
	Prudential portfolio	Banking book
s014 r999 c010	Metric	PD assigned to the obligor grade or pool [pi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Obligor grade	<Key value>
	Prudential portfolio	Banking book
s014 r999 c020	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Obligor grade	<Key value>
	Prudential portfolio	Banking book
s014 r999 c030	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME

s014 r999 c030	Counterparty	Large regulated financial entities and unregulated financial entities
	Obligor grade	<Key value>
	Prudential portfolio	Banking book

s014 r999 c040	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
	Obligor grade	<Key value>
	Prudential portfolio	Banking book

s014 r999 c050	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	CRM Effects/Collateral	Credit derivatives - Substitution effect
	Obligor grade	<Key value>
	Prudential portfolio	Banking book

s014 r999 c060	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	CRM Effects/Collateral	Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions substitution effect
	Obligor grade	<Key value>
	Prudential portfolio	Banking book

s014 r999 c070	Metric	CRM substitution effects Outflows, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	CRM Effects/Collateral	CRM techniques substitution effect
	Obligor grade	<Key value>
	Prudential portfolio	Banking book

s014 r999 c080	Metric	CRM substitution effects Inflows, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach

s014 r999 c080	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Obligor grade	<Key value>
	Prudential portfolio	Banking book
s014 r999 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Obligor grade	<Key value>
	Prudential portfolio	Banking book
s014 r999 c100	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Obligor grade	<Key value>
	Prudential portfolio	Banking book
s014 r999 c110	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Obligor grade	<Key value>
	Prudential portfolio	Banking book
s014 r999 c120	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Obligor grade	<Key value>
	Prudential portfolio	Banking book
s014 r999 c130	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Obligor grade	<Key value>

s014 r999 c130	Prudential portfolio	Banking book

s014 r999 c140	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Counterparty	Large regulated financial entities and unregulated financial entities
	Obligor grade	<Key value>
	Prudential portfolio	Banking book

s014 r999 c150	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	CRM Effects/Collateral	Guarantees other than credit derivatives - LGD adjustment effect
	Obligor grade	<Key value>
	Prudential portfolio	Banking book

s014 r999 c160	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	CRM Effects/Collateral	Credit derivatives - LGD adjustment effect
	Obligor grade	<Key value>
	Prudential portfolio	Banking book

s014 r999 c170	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	CRM Effects/Collateral	Life insurance policies pledged to the lending institutions LGD adjustment effect
	Obligor grade	<Key value>
	Prudential portfolio	Banking book

s014 r999 c180	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME

s014 r999 c180	CRM Effects/Collateral	Financial collateral LGD adjustment effect
	Obligor grade	<Key value>
	Prudential portfolio	Banking book

s014 r999 c190	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	CRM Effects/Collateral	Real estate excluding immovable property for which alternative treatment is used
	Obligor grade	<Key value>
	Prudential portfolio	Banking book

s014 r999 c200	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	CRM Effects/Collateral	Other physical collateral eligible for CRM under IRB approach
	Obligor grade	<Key value>
	Prudential portfolio	Banking book

s014 r999 c210	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	CRM Effects/Collateral	Receivables eligible for CRM under IRB approach
	Obligor grade	<Key value>
	Prudential portfolio	Banking book

s014 r999 c220	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	CRM Effects/Collateral	CRM techniques double default treatment
	Obligor grade	<Key value>
	Prudential portfolio	Banking book

s014 r999 c230	Metric	Exposure weighted average LGD [pi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach

s014 r999 c230	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Obligor grade	<Key value>
	Prudential portfolio	Banking book
s014 r999 c240	Metric	Exposure weighted average LGD [pi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Counterparty	Large regulated financial entities and unregulated financial entities
	Obligor grade	<Key value>
	Prudential portfolio	Banking book
s014 r999 c250	Metric	Maturity value (days) [ii]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Obligor grade	<Key value>
	Prudential portfolio	Banking book
s014 r999 c260	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Obligor grade	<Key value>
	Prudential portfolio	Banking book
s014 r999 c270	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Counterparty	Large regulated financial entities and unregulated financial entities
	Obligor grade	<Key value>
	Prudential portfolio	Banking book
s014 r999 c280	Metric	Expected loss amount [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property

s014 r999 c280	Counterparty sector	Counterparties other than SME
	Obligor grade	<Key value>
	Prudential portfolio	Banking book

s014 r999 c290	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Obligor grade	<Key value>
	Prudential portfolio	Banking book

s014 r999 c300	Metric	Number of obligors [ii]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Obligor grade	<Key value>
	Prudential portfolio	Banking book

s015 r999 c010	Metric	PD assigned to the obligor grade or pool [pi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Obligor grade	<Key value>
	Prudential portfolio	Banking book

s015 r999 c020	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Obligor grade	<Key value>
	Prudential portfolio	Banking book

s015 r999 c030	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Counterparty	Large regulated financial entities and unregulated financial entities
	Obligor grade	<Key value>

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s015 r999 c030	Prudential portfolio		Banking book
s015 r999 c040	Metric		CRM substitution effects - Value of Guarantees [mi]
	Base		Exposures
	Main category		Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach		Advanced IRB Approach
	Exposure class		Retail exposures - qualifying revolving
	Counterparty sector		Counterparties other than SME
	CRM Effects/Collateral		Guarantees other than credit derivatives - Substitution effect
	Obligor grade		<Key value>
	Prudential portfolio		Banking book
s015 r999 c050	Metric		CRM substitution effects - Value of Credit derivatives [mi]
	Base		Exposures
	Main category		Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach		Advanced IRB Approach
	Exposure class		Retail exposures - qualifying revolving
	Counterparty sector		Counterparties other than SME
	CRM Effects/Collateral		Credit derivatives - Substitution effect
	Obligor grade		<Key value>
	Prudential portfolio		Banking book
s015 r999 c060	Metric		CRM substitution effects - Value of Other funded credit protection [mi]
	Base		Exposures
	Main category		Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach		Advanced IRB Approach
	Exposure class		Retail exposures - qualifying revolving
	Counterparty sector		Counterparties other than SME
	CRM Effects/Collateral		Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions substitution effect
	Obligor grade		<Key value>
	Prudential portfolio		Banking book
s015 r999 c070	Metric		CRM substitution effects Outflows, including value adjustments and provisions [mi]
	Base		Exposures
	Main category		Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach		Advanced IRB Approach
	Exposure class		Retail exposures - qualifying revolving
	Counterparty sector		Counterparties other than SME
	CRM Effects/Collateral		CRM techniques substitution effect
	Obligor grade		<Key value>
	Prudential portfolio		Banking book
s015 r999 c080	Metric		CRM substitution effects Inflows, including value adjustments and provisions [mi]
	Base		Exposures
	Main category		Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach		Advanced IRB Approach
	Exposure class		Retail exposures - qualifying revolving
	Counterparty sector		Counterparties other than SME

s015 r999 c080	Obligor grade	<Key value>
	Prudential portfolio	Banking book
s015 r999 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Obligor grade	<Key value>
	Prudential portfolio	Banking book
s015 r999 c100	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Obligor grade	<Key value>
	Prudential portfolio	Banking book
s015 r999 c110	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Obligor grade	<Key value>
	Prudential portfolio	Banking book
s015 r999 c120	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Obligor grade	<Key value>
	Prudential portfolio	Banking book
s015 r999 c130	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Obligor grade	<Key value>
	Prudential portfolio	Banking book
s015 r999 c140	Metric	Exposure value [mi]

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s015 r999 c140

Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Advanced IRB Approach
Exposure class	Retail exposures - qualifying revolving
Counterparty sector	Counterparties other than SME
Counterparty	Large regulated financial entities and unregulated financial entities
Obligor grade	<Key value>
Prudential portfolio	Banking book

s015 r999 c150

Metric	Amount used for LGD adjustment [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Advanced IRB Approach
Exposure class	Retail exposures - qualifying revolving
Counterparty sector	Counterparties other than SME
CRM Effects/Collateral	Guarantees other than credit derivatives - LGD adjustment effect
Obligor grade	<Key value>
Prudential portfolio	Banking book

s015 r999 c160

Metric	Amount used for LGD adjustment [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Advanced IRB Approach
Exposure class	Retail exposures - qualifying revolving
Counterparty sector	Counterparties other than SME
CRM Effects/Collateral	Credit derivatives - LGD adjustment effect
Obligor grade	<Key value>
Prudential portfolio	Banking book

s015 r999 c170

Metric	Amount used for LGD adjustment [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Advanced IRB Approach
Exposure class	Retail exposures - qualifying revolving
Counterparty sector	Counterparties other than SME
CRM Effects/Collateral	Life insurance policies pledged to the lending institutions LGD adjustment effect
Obligor grade	<Key value>
Prudential portfolio	Banking book

s015 r999 c180

Metric	Amount used for LGD adjustment [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Advanced IRB Approach
Exposure class	Retail exposures - qualifying revolving
Counterparty sector	Counterparties other than SME
CRM Effects/Collateral	Financial collateral LGD adjustment effect
Obligor grade	<Key value>
Prudential portfolio	Banking book

s015 r999 c190

Metric	Amount used for LGD adjustment [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Advanced IRB Approach
Exposure class	Retail exposures - qualifying revolving
Counterparty sector	Counterparties other than SME
CRM Effects/Collateral	Real estate excluding immovable property for which alternative treatment is used
Obligor grade	<Key value>
Prudential portfolio	Banking book

s015 r999 c200

Metric	Amount used for LGD adjustment [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Advanced IRB Approach
Exposure class	Retail exposures - qualifying revolving
Counterparty sector	Counterparties other than SME
CRM Effects/Collateral	Other physical collateral eligible for CRM under IRB approach
Obligor grade	<Key value>
Prudential portfolio	Banking book

s015 r999 c210

Metric	Amount used for LGD adjustment [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Advanced IRB Approach
Exposure class	Retail exposures - qualifying revolving
Counterparty sector	Counterparties other than SME
CRM Effects/Collateral	Receivables eligible for CRM under IRB approach
Obligor grade	<Key value>
Prudential portfolio	Banking book

s015 r999 c220

Metric	Amount used for LGD adjustment [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Advanced IRB Approach
Exposure class	Retail exposures - qualifying revolving
Counterparty sector	Counterparties other than SME
CRM Effects/Collateral	CRM techniques double default treatment
Obligor grade	<Key value>
Prudential portfolio	Banking book

s015 r999 c230

Metric	Exposure weighted average LGD [pi]
Base	Memorandum items
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Advanced IRB Approach
Exposure class	Retail exposures - qualifying revolving
Counterparty sector	Counterparties other than SME
Obligor grade	<Key value>

s015 r999 c230	Prudential portfolio	Banking book

s015 r999 c240	Metric	Exposure weighted average LGD [pi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Counterparty	Large regulated financial entities and unregulated financial entities
	Obligor grade	<Key value>
	Prudential portfolio	Banking book

s015 r999 c250	Metric	Maturity value (days) [ii]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Obligor grade	<Key value>
	Prudential portfolio	Banking book

s015 r999 c260	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Obligor grade	<Key value>
	Prudential portfolio	Banking book

s015 r999 c270	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Counterparty	Large regulated financial entities and unregulated financial entities
	Obligor grade	<Key value>
	Prudential portfolio	Banking book

s015 r999 c280	Metric	Expected loss amount [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Obligor grade	<Key value>
	Prudential portfolio	Banking book

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s015 r999 c290		
	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Obligor grade	<Key value>
	Prudential portfolio	Banking book

s015 r999 c300		
	Metric	Number of obligors [ii]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Counterparty sector	Counterparties other than SME
	Obligor grade	<Key value>
	Prudential portfolio	Banking book

s016 r999 c010		
	Metric	PD assigned to the obligor grade or pool [pi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	SME
	Obligor grade	<Key value>
	Prudential portfolio	Banking book

s016 r999 c020		
	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	SME
	Obligor grade	<Key value>
	Prudential portfolio	Banking book

s016 r999 c030		
	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	SME
	Counterparty	Large regulated financial entities and unregulated financial entities
	Obligor grade	<Key value>
	Prudential portfolio	Banking book

s016 r999 c040		
	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures

s016 r999 c040	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment	
	Approach	Advanced IRB Approach	
	Exposure class	Retail exposures - other	
	Counterparty sector	SME	
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect	
	Obligor grade	<Key value>	
	Prudential portfolio	Banking book	
s016 r999 c050	Metric	CRM substitution effects - Value of Credit derivatives [mi]	
	Base	Exposures	
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment	
	Approach	Advanced IRB Approach	
	Exposure class	Retail exposures - other	
	Counterparty sector	SME	
	CRM Effects/Collateral	Credit derivatives - Substitution effect	
	Obligor grade	<Key value>	
	Prudential portfolio	Banking book	
s016 r999 c060	Metric	CRM substitution effects - Value of Other funded credit protection [mi]	
	Base	Exposures	
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment	
	Approach	Advanced IRB Approach	
	Exposure class	Retail exposures - other	
	Counterparty sector	SME	
	CRM Effects/Collateral	Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions substitution effect	
	Obligor grade	<Key value>	
	Prudential portfolio	Banking book	
s016 r999 c070	Metric	CRM substitution effects Outflows, including value adjustments and provisions [mi]	
	Base	Exposures	
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment	
	Approach	Advanced IRB Approach	
	Exposure class	Retail exposures - other	
	Counterparty sector	SME	
	CRM Effects/Collateral	CRM techniques substitution effect	
	Obligor grade	<Key value>	
	Prudential portfolio	Banking book	
s016 r999 c080	Metric	CRM substitution effects Inflows, including value adjustments and provisions [mi]	
	Base	Exposures	
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment	
	Approach	Advanced IRB Approach	
	Exposure class	Retail exposures - other	
	Counterparty sector	SME	
	Obligor grade	<Key value>	
	Prudential portfolio	Banking book	
s016 r999 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]	

s016 r999 c090	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	SME
	Obligor grade	<Key value>
	Prudential portfolio	Banking book
s016 r999 c100	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	SME
	Obligor grade	<Key value>
	Prudential portfolio	Banking book
s016 r999 c110	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	SME
	Obligor grade	<Key value>
	Prudential portfolio	Banking book
s016 r999 c120	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	SME
	Obligor grade	<Key value>
	Prudential portfolio	Banking book
s016 r999 c130	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	SME
	Obligor grade	<Key value>
	Prudential portfolio	Banking book
s016 r999 c140	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach

s016 r999 c140	Exposure class	Retail exposures - other
	Counterparty sector	SME
	Counterparty	Large regulated financial entities and unregulated financial entities
	Obligor grade	<Key value>
	Prudential portfolio	Banking book
s016 r999 c150	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	SME
	CRM Effects/Collateral	Guarantees other than credit derivatives - LGD adjustment effect
	Obligor grade	<Key value>
	Prudential portfolio	Banking book
s016 r999 c160	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	SME
	CRM Effects/Collateral	Credit derivatives - LGD adjustment effect
	Obligor grade	<Key value>
	Prudential portfolio	Banking book
s016 r999 c170	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	SME
	CRM Effects/Collateral	Life insurance policies pledged to the lending institutions LGD adjustment effect
	Obligor grade	<Key value>
	Prudential portfolio	Banking book
s016 r999 c180	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	SME
	CRM Effects/Collateral	Financial collateral LGD adjustment effect
	Obligor grade	<Key value>
	Prudential portfolio	Banking book
s016 r999 c190	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures

s016 r999 c190	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	SME
	CRM Effects/Collateral	Real estate excluding immovable property for which alternative treatment is used
	Obligor grade	<Key value>
	Prudential portfolio	Banking book
s016 r999 c200	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	SME
	CRM Effects/Collateral	Other physical collateral eligible for CRM under IRB approach
	Obligor grade	<Key value>
	Prudential portfolio	Banking book
s016 r999 c210	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	SME
	CRM Effects/Collateral	Receivables eligible for CRM under IRB approach
	Obligor grade	<Key value>
	Prudential portfolio	Banking book
s016 r999 c220	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	SME
	CRM Effects/Collateral	CRM techniques double default treatment
	Obligor grade	<Key value>
	Prudential portfolio	Banking book
s016 r999 c230	Metric	Exposure weighted average LGD [pi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	SME
	Obligor grade	<Key value>
	Prudential portfolio	Banking book
s016 r999 c240	Metric	Exposure weighted average LGD [pi]

s016 r999 c240	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	SME
	Counterparty	Large regulated financial entities and unregulated financial entities
	Obligor grade	<Key value>
	Prudential portfolio	Banking book
s016 r999 c250	Metric	Maturity value (days) [ii]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	SME
	Obligor grade	<Key value>
	Prudential portfolio	Banking book
s016 r999 c260	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	SME
	Obligor grade	<Key value>
	Prudential portfolio	Banking book
s016 r999 c270	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	SME
	Counterparty	Large regulated financial entities and unregulated financial entities
	Obligor grade	<Key value>
	Prudential portfolio	Banking book
s016 r999 c280	Metric	Expected loss amount [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	SME
	Obligor grade	<Key value>
	Prudential portfolio	Banking book
s016 r999 c290	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items

s016 r999 c290	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	SME
	Obligor grade	<Key value>
	Prudential portfolio	Banking book
s016 r999 c300	Metric	Number of obligors [ii]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	SME
	Obligor grade	<Key value>
	Prudential portfolio	Banking book
s017 r999 c010	Metric	PD assigned to the obligor grade or pool [pi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Obligor grade	<Key value>
	Prudential portfolio	Banking book
s017 r999 c020	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Obligor grade	<Key value>
	Prudential portfolio	Banking book
s017 r999 c030	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Counterparty	Large regulated financial entities and unregulated financial entities
	Obligor grade	<Key value>
	Prudential portfolio	Banking book
s017 r999 c040	Metric	CRM substitution effects - Value of Guarantees [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach

s017 r999 c040	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	CRM Effects/Collateral	Guarantees other than credit derivatives - Substitution effect
	Obligor grade	<Key value>
	Prudential portfolio	Banking book
s017 r999 c050	Metric	CRM substitution effects - Value of Credit derivatives [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	CRM Effects/Collateral	Credit derivatives - Substitution effect
	Obligor grade	<Key value>
	Prudential portfolio	Banking book
s017 r999 c060	Metric	CRM substitution effects - Value of Other funded credit protection [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	CRM Effects/Collateral	Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions substitution effect
	Obligor grade	<Key value>
	Prudential portfolio	Banking book
s017 r999 c070	Metric	CRM substitution effects Outflows, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	CRM Effects/Collateral	CRM techniques substitution effect
	Obligor grade	<Key value>
	Prudential portfolio	Banking book
s017 r999 c080	Metric	CRM substitution effects Inflows, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Obligor grade	<Key value>
	Prudential portfolio	Banking book
s017 r999 c090	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment

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s017 r999 c090	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Obligor grade	<Key value>
	Prudential portfolio	Banking book
s017 r999 c100	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Obligor grade	<Key value>
	Prudential portfolio	Banking book
s017 r999 c110	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Obligor grade	<Key value>
	Prudential portfolio	Banking book
s017 r999 c120	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Obligor grade	<Key value>
	Prudential portfolio	Banking book
s017 r999 c130	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Securities financing transactions and Derivatives & long settlement transactions
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Obligor grade	<Key value>
	Prudential portfolio	Banking book
s017 r999 c140	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME

s017 r999 c140	Counterparty	Large regulated financial entities and unregulated financial entities
	Obligor grade	<Key value>
	Prudential portfolio	Banking book
s017 r999 c150	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	CRM Effects/Collateral	Guarantees other than credit derivatives - LGD adjustment effect
	Obligor grade	<Key value>
	Prudential portfolio	Banking book
s017 r999 c160	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	CRM Effects/Collateral	Credit derivatives - LGD adjustment effect
	Obligor grade	<Key value>
	Prudential portfolio	Banking book
s017 r999 c170	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	CRM Effects/Collateral	Life insurance policies pledged to the lending institutions LGD adjustment effect
	Obligor grade	<Key value>
	Prudential portfolio	Banking book
s017 r999 c180	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	CRM Effects/Collateral	Financial collateral LGD adjustment effect
	Obligor grade	<Key value>
	Prudential portfolio	Banking book
s017 r999 c190	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach

s017 r999 c190	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	CRM Effects/Collateral	Real estate excluding immovable property for which alternative treatment is used
	Obligor grade	<Key value>
	Prudential portfolio	Banking book
s017 r999 c200	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	CRM Effects/Collateral	Other physical collateral eligible for CRM under IRB approach
	Obligor grade	<Key value>
	Prudential portfolio	Banking book
s017 r999 c210	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	CRM Effects/Collateral	Receivables eligible for CRM under IRB approach
	Obligor grade	<Key value>
	Prudential portfolio	Banking book
s017 r999 c220	Metric	Amount used for LGD adjustment [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	CRM Effects/Collateral	CRM techniques double default treatment
	Obligor grade	<Key value>
	Prudential portfolio	Banking book
s017 r999 c230	Metric	Exposure weighted average LGD [pi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Obligor grade	<Key value>
	Prudential portfolio	Banking book
s017 r999 c240	Metric	Exposure weighted average LGD [pi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment

s017 r999 c240	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Counterparty	Large regulated financial entities and unregulated financial entities
	Obligor grade	<Key value>
	Prudential portfolio	Banking book
s017 r999 c250	Metric	Maturity value (days) [ii]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Obligor grade	<Key value>
	Prudential portfolio	Banking book
s017 r999 c260	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Obligor grade	<Key value>
	Prudential portfolio	Banking book
s017 r999 c270	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Counterparty	Large regulated financial entities and unregulated financial entities
	Obligor grade	<Key value>
	Prudential portfolio	Banking book
s017 r999 c280	Metric	Expected loss amount [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Obligor grade	<Key value>
	Prudential portfolio	Banking book
s017 r999 c290	Metric	Risk adjustments and provisions [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach

s017 r999 c290	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Obligor grade	<Key value>
	Prudential portfolio	Banking book

s017 r999 c300	Metric	Number of obligors [ii]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Advanced IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Obligor grade	<Key value>
	Prudential portfolio	Banking book

C 09.01.a - Geographical breakdown of exposures by residence of the obligor (SA exposures)

s999 r010 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>

s999 r010 c030	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>

s999 r010 c050	Metric	Computable amount [mi]
	Base	Memorandum items
	Main category	General credit risk adjustments
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>

s999 r010 c055	Metric	Computable amount [mi]
	Base	Memorandum items
	Main category	Specific credit risk adjustments
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>

s999 r010 c060	Metric	Carrying amount [mi]

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s999 r010 c060	Base	Memorandum items
	Main category	Write offs
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>
s999 r010 c080	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>
s999 r020 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>
s999 r020 c030	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>
s999 r020 c050	Metric	Computable amount [mi]
	Base	Memorandum items
	Main category	General credit risk adjustments
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>
s999 r020 c055	Metric	Computable amount [mi]
	Base	Memorandum items
	Main category	Specific credit risk adjustments
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>
s999 r020 c060	Metric	Carrying amount [mi]
	Base	Memorandum items

COREP

s999 r020 c060	Main category	Write offs
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>
s999 r020 c080	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>
s999 r030 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>
s999 r030 c030	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>
s999 r030 c050	Metric	Computable amount [mi]
	Base	Memorandum items
	Main category	General credit risk adjustments
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>
s999 r030 c055	Metric	Computable amount [mi]
	Base	Memorandum items
	Main category	Specific credit risk adjustments
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>
s999 r030 c060	Metric	Carrying amount [mi]
	Base	Memorandum items
	Main category	Write offs

s999 r030 c060	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>
s999 r030 c080	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>
s999 r040 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>
s999 r040 c030	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>
s999 r040 c050	Metric	Computable amount [mi]
	Base	Memorandum items
	Main category	General credit risk adjustments
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>
s999 r040 c055	Metric	Computable amount [mi]
	Base	Memorandum items
	Main category	Specific credit risk adjustments
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>
s999 r040 c060	Metric	Carrying amount [mi]
	Base	Memorandum items
	Main category	Write offs
	Approach	Standardised Approach

s999 r040 c060	Exposure class	Exposures to multilateral development banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	\<Key value\>

s999 r040 c080	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	\<Key value\>

s999 r050 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	\<Key value\>

s999 r050 c030	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	\<Key value\>

s999 r050 c050	Metric	Computable amount [mi]
	Base	Memorandum items
	Main category	General credit risk adjustments
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	\<Key value\>

s999 r050 c055	Metric	Computable amount [mi]
	Base	Memorandum items
	Main category	Specific credit risk adjustments
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	\<Key value\>

s999 r050 c060	Metric	Carrying amount [mi]
	Base	Memorandum items
	Main category	Write offs
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations

| **s999 r050 c060** | Type of risk | Credit risk, counterparty credit risk and free deliveries |
| | Country where the exposure is generated | <Key value> |

s999 r050 c080	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to international organisations
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>

s999 r060 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>

s999 r060 c030	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>

s999 r060 c050	Metric	Computable amount [mi]
	Base	Memorandum items
	Main category	General credit risk adjustments
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>

s999 r060 c055	Metric	Computable amount [mi]
	Base	Memorandum items
	Main category	Specific credit risk adjustments
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>

s999 r060 c060	Metric	Carrying amount [mi]
	Base	Memorandum items
	Main category	Write offs
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries

s999 r060 c060	Country where the exposure is generated	<Key value>

s999 r060 c080	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>

s999 r070 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>

s999 r070 c030	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>

s999 r070 c050	Metric	Computable amount [mi]
	Base	Memorandum items
	Main category	General credit risk adjustments
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>

s999 r070 c055	Metric	Computable amount [mi]
	Base	Memorandum items
	Main category	Specific credit risk adjustments
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>

s999 r070 c060	Metric	Carrying amount [mi]
	Base	Memorandum items
	Main category	Write offs
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>

s999 r070 c080	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>
s999 r080 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>
s999 r080 c030	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>
s999 r080 c050	Metric	Computable amount [mi]
	Base	Memorandum items
	Main category	General credit risk adjustments
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>
s999 r080 c055	Metric	Computable amount [mi]
	Base	Memorandum items
	Main category	Specific credit risk adjustments
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>
s999 r080 c060	Metric	Carrying amount [mi]
	Base	Memorandum items
	Main category	Write offs
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>
s999 r080 c080	Metric	Risk weighted exposure amount [mi]

s999 r080 c080	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>

s999 r090 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>
	Type of credit protection	Secured by mortgages on immovable property

s999 r090 c030	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>
	Type of credit protection	Secured by mortgages on immovable property

s999 r090 c050	Metric	Computable amount [mi]
	Base	Memorandum items
	Main category	General credit risk adjustments
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>
	Type of credit protection	Secured by mortgages on immovable property

s999 r090 c055	Metric	Computable amount [mi]
	Base	Memorandum items
	Main category	Specific credit risk adjustments
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>
	Type of credit protection	Secured by mortgages on immovable property

s999 r090 c060	Metric	Carrying amount [mi]
	Base	Memorandum items
	Main category	Write offs
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property

s999 r090 c060	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>
	Type of credit protection	Secured by mortgages on immovable property

s999 r090 c080	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>
	Type of credit protection	Secured by mortgages on immovable property

s999 r100 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>
	Impairment status	Defaulted

s999 r100 c030	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>
	Impairment status	Defaulted

s999 r100 c050	Metric	Computable amount [mi]
	Base	Memorandum items
	Main category	General credit risk adjustments
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>
	Impairment status	Defaulted

s999 r100 c055	Metric	Computable amount [mi]
	Base	Memorandum items
	Main category	Specific credit risk adjustments
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>
	Impairment status	Defaulted

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s999 r100 c060	Metric	Carrying amount [mi]
	Base	Memorandum items
	Main category	Write offs
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>
	Impairment status	Defaulted
s999 r100 c080	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>
	Impairment status	Defaulted
s999 r110 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>
s999 r110 c030	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>
s999 r110 c050	Metric	Computable amount [mi]
	Base	Memorandum items
	Main category	General credit risk adjustments
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>
s999 r110 c055	Metric	Computable amount [mi]
	Base	Memorandum items
	Main category	Specific credit risk adjustments
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Credit risk, counterparty credit risk and free deliveries

s999 r110 c055	Country where the exposure is generated	\<Key value\>
s999 r110 c060	Metric	Carrying amount [mi]
	Base	Memorandum items
	Main category	Write offs
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	\<Key value\>
s999 r110 c080	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	\<Key value\>
s999 r120 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	\<Key value\>
s999 r120 c030	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	\<Key value\>
s999 r120 c050	Metric	Computable amount [mi]
	Base	Memorandum items
	Main category	General credit risk adjustments
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	\<Key value\>
s999 r120 c055	Metric	Computable amount [mi]
	Base	Memorandum items
	Main category	Specific credit risk adjustments
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	\<Key value\>

s999 r120 c060	Metric	Carrying amount [mi]
	Base	Memorandum items
	Main category	Write offs
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>

s999 r120 c080	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>

s999 r130 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>

s999 r130 c030	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>

s999 r130 c050	Metric	Computable amount [mi]
	Base	Memorandum items
	Main category	General credit risk adjustments
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>

s999 r130 c055	Metric	Computable amount [mi]
	Base	Memorandum items
	Main category	Specific credit risk adjustments
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>

s999 r130 c060	Metric	Carrying amount [mi]

s999 r130 c060	Base	Memorandum items
	Main category	Write offs
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>
s999 r130 c080	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures to institutions and corporates with a short-term credit assessment
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>
s999 r140 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>
s999 r140 c030	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>
s999 r140 c050	Metric	Computable amount [mi]
	Base	Memorandum items
	Main category	General credit risk adjustments
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>
s999 r140 c055	Metric	Computable amount [mi]
	Base	Memorandum items
	Main category	Specific credit risk adjustments
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>
s999 r140 c060	Metric	Carrying amount [mi]
	Base	Memorandum items

s999 r140 c060	Main category	Write offs
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>
s999 r140 c080	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Exposures in the form of units or shares in CIUs
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>
s999 r150 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>
s999 r150 c030	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>
s999 r150 c050	Metric	Computable amount [mi]
	Base	Memorandum items
	Main category	General credit risk adjustments
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>
s999 r150 c055	Metric	Computable amount [mi]
	Base	Memorandum items
	Main category	Specific credit risk adjustments
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>
s999 r150 c060	Metric	Carrying amount [mi]
	Base	Memorandum items
	Main category	Write offs

s999 r150 c060	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>
s999 r150 c080	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Equity exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>
s999 r160 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>
s999 r160 c030	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>
s999 r160 c050	Metric	Computable amount [mi]
	Base	Memorandum items
	Main category	General credit risk adjustments
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>
s999 r160 c055	Metric	Computable amount [mi]
	Base	Memorandum items
	Main category	Specific credit risk adjustments
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>
s999 r160 c060	Metric	Carrying amount [mi]
	Base	Memorandum items
	Main category	Write offs
	Approach	Standardised Approach

s999 r160 c060	Exposure class	Other items
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>

s999 r160 c080	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Exposure class	Other items
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>

s999 r170 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>

s999 r170 c030	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>

s999 r170 c050	Metric	Computable amount [mi]
	Base	Memorandum items
	Main category	General credit risk adjustments
	Approach	Standardised Approach
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>

s999 r170 c055	Metric	Computable amount [mi]
	Base	Memorandum items
	Main category	Specific credit risk adjustments
	Approach	Standardised Approach
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>

s999 r170 c060	Metric	Carrying amount [mi]
	Base	Memorandum items
	Main category	Write offs
	Approach	Standardised Approach
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>

s999 r170 c080	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment

s999 r170 c080	Approach	Standardised Approach
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>

C 09.01.b - Geographical breakdown of exposures by residence of the obligor (SA exposures)

s999 r010 c020	Metric	Original exposure pre conversion factors [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>
	Exposure class before reassignment	Exposures to central governments or central banks
	Impairment status	Defaulted

s999 r010 c040	Metric	Observed new defaults for the period (flow) [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>
	Exposure class before reassignment	Exposures to central governments or central banks
	Impairment status	Defaulted

s999 r010 c070	Metric	Computable amount [mi]
	Base	Memorandum items
	Main category	Credit risk adjustments
	Approach	Standardised Approach
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>
	Exposure class before reassignment	Exposures to central governments or central banks

s999 r020 c020	Metric	Original exposure pre conversion factors [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>
	Exposure class before reassignment	Exposures to regional governments or local authorities
	Impairment status	Defaulted

s999 r020 c040	Metric	Observed new defaults for the period (flow) [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>
	Exposure class before reassignment	Exposures to regional governments or local authorities
	Impairment status	Defaulted

s999 r020 c070

Metric	Computable amount [mi]
Base	Memorandum items
Main category	Credit risk adjustments
Approach	Standardised Approach
Type of risk	Credit risk, counterparty credit risk and free deliveries
Country where the exposure is generated	<Key value>
Exposure class before reassignment	Exposures to regional governments or local authorities

s999 r030 c020

Metric	Original exposure pre conversion factors [mi]
Base	Memorandum items
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Standardised Approach
Type of risk	Credit risk, counterparty credit risk and free deliveries
Country where the exposure is generated	<Key value>
Exposure class before reassignment	Exposures to public sector entities
Impairment status	Defaulted

s999 r030 c040

Metric	Observed new defaults for the period (flow) [mi]
Base	Memorandum items
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Standardised Approach
Type of risk	Credit risk, counterparty credit risk and free deliveries
Country where the exposure is generated	<Key value>
Exposure class before reassignment	Exposures to public sector entities
Impairment status	Defaulted

s999 r030 c070

Metric	Computable amount [mi]
Base	Memorandum items
Main category	Credit risk adjustments
Approach	Standardised Approach
Type of risk	Credit risk, counterparty credit risk and free deliveries
Country where the exposure is generated	<Key value>
Exposure class before reassignment	Exposures to public sector entities

s999 r040 c020

Metric	Original exposure pre conversion factors [mi]
Base	Memorandum items
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Standardised Approach
Type of risk	Credit risk, counterparty credit risk and free deliveries
Country where the exposure is generated	<Key value>
Exposure class before reassignment	Exposures to multilateral development banks
Impairment status	Defaulted

s999 r040 c040

Metric	Observed new defaults for the period (flow) [mi]
Base	Memorandum items
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	Standardised Approach
Type of risk	Credit risk, counterparty credit risk and free deliveries

s999 r040 c040	Country where the exposure is generated	\<Key value\>
	Exposure class before reassignment	Exposures to multilateral development banks
	Impairment status	Defaulted
s999 r040 c070	Metric	Computable amount [mi]
	Base	Memorandum items
	Main category	Credit risk adjustments
	Approach	Standardised Approach
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	\<Key value\>
	Exposure class before reassignment	Exposures to multilateral development banks
s999 r050 c020	Metric	Original exposure pre conversion factors [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	\<Key value\>
	Exposure class before reassignment	Exposures to international organisations
	Impairment status	Defaulted
s999 r050 c040	Metric	Observed new defaults for the period (flow) [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	\<Key value\>
	Exposure class before reassignment	Exposures to international organisations
	Impairment status	Defaulted
s999 r050 c070	Metric	Computable amount [mi]
	Base	Memorandum items
	Main category	Credit risk adjustments
	Approach	Standardised Approach
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	\<Key value\>
	Exposure class before reassignment	Exposures to international organisations
s999 r060 c020	Metric	Original exposure pre conversion factors [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	\<Key value\>
	Exposure class before reassignment	Exposures to institutions without a short-term credit assessment
	Impairment status	Defaulted
s999 r060 c040	Metric	Observed new defaults for the period (flow) [mi]
	Base	Memorandum items

s999 r060 c040	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>
	Exposure class before reassignment	Exposures to institutions without a short-term credit assessment
	Impairment status	Defaulted
s999 r060 c070	Metric	Computable amount [mi]
	Base	Memorandum items
	Main category	Credit risk adjustments
	Approach	Standardised Approach
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>
	Exposure class before reassignment	Exposures to institutions without a short-term credit assessment
s999 r070 c020	Metric	Original exposure pre conversion factors [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>
	Exposure class before reassignment	Exposures to corporates without a short-term credit assessment
	Impairment status	Defaulted
s999 r070 c040	Metric	Observed new defaults for the period (flow) [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>
	Exposure class before reassignment	Exposures to corporates without a short-term credit assessment
	Impairment status	Defaulted
s999 r070 c070	Metric	Computable amount [mi]
	Base	Memorandum items
	Main category	Credit risk adjustments
	Approach	Standardised Approach
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>
	Exposure class before reassignment	Exposures to corporates without a short-term credit assessment
s999 r080 c020	Metric	Original exposure pre conversion factors [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>
	Exposure class before reassignment	Retail exposures

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s999 r080 c020	Impairment status	Defaulted

s999 r080 c040	Metric	Observed new defaults for the period (flow) [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>
	Exposure class before reassignment	Retail exposures
	Impairment status	Defaulted

s999 r080 c070	Metric	Computable amount [mi]
	Base	Memorandum items
	Main category	Credit risk adjustments
	Approach	Standardised Approach
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>
	Exposure class before reassignment	Retail exposures

s999 r090 c020	Metric	Original exposure pre conversion factors [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>
	Exposure class before reassignment	Exposures secured by mortgages on immovable property
	Impairment status	Defaulted
	Type of credit protection	Secured by mortgages on immovable property

s999 r090 c040	Metric	Observed new defaults for the period (flow) [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>
	Exposure class before reassignment	Exposures secured by mortgages on immovable property
	Impairment status	Defaulted
	Type of credit protection	Secured by mortgages on immovable property

s999 r090 c070	Metric	Computable amount [mi]
	Base	Memorandum items
	Main category	Credit risk adjustments
	Approach	Standardised Approach
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>
	Exposure class before reassignment	Exposures secured by mortgages on immovable property
	Type of credit protection	Secured by mortgages on immovable property

s999 r110 c020	Metric	Original exposure pre conversion factors [mi]

s999 r110 c020	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>
	Exposure class before reassignment	Items associated with a particular high risk
	Impairment status	Defaulted
s999 r110 c040	Metric	Observed new defaults for the period (flow) [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>
	Exposure class before reassignment	Items associated with a particular high risk
	Impairment status	Defaulted
s999 r110 c070	Metric	Computable amount [mi]
	Base	Memorandum items
	Main category	Credit risk adjustments
	Approach	Standardised Approach
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>
	Exposure class before reassignment	Items associated with a particular high risk
s999 r120 c020	Metric	Original exposure pre conversion factors [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>
	Exposure class before reassignment	Exposures in the form of covered bonds
	Impairment status	Defaulted
s999 r120 c040	Metric	Observed new defaults for the period (flow) [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>
	Exposure class before reassignment	Exposures in the form of covered bonds
	Impairment status	Defaulted
s999 r120 c070	Metric	Computable amount [mi]
	Base	Memorandum items
	Main category	Credit risk adjustments
	Approach	Standardised Approach
	Type of risk	Credit risk, counterparty credit risk and free deliveries

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| s999 r120 c070 | Country where the exposure is generated | <Key value> |
| | Exposure class before reassignment | Exposures in the form of covered bonds |

s999 r130 c020	Metric	Original exposure pre conversion factors [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>
	Exposure class before reassignment	Exposures to institutions and corporates with a short-term credit assessment
	Impairment status	Defaulted

s999 r130 c040	Metric	Observed new defaults for the period (flow) [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>
	Exposure class before reassignment	Exposures to institutions and corporates with a short-term credit assessment
	Impairment status	Defaulted

s999 r130 c070	Metric	Computable amount [mi]
	Base	Memorandum items
	Main category	Credit risk adjustments
	Approach	Standardised Approach
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>
	Exposure class before reassignment	Exposures to institutions and corporates with a short-term credit assessment

s999 r140 c020	Metric	Original exposure pre conversion factors [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>
	Exposure class before reassignment	Exposures in the form of units or shares in CIUs
	Impairment status	Defaulted

s999 r140 c040	Metric	Observed new defaults for the period (flow) [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>
	Exposure class before reassignment	Exposures in the form of units or shares in CIUs
	Impairment status	Defaulted

| s999 r140 c070 | Metric | Computable amount [mi] |
| | Base | Memorandum items |

s999 r140 c070	Main category	Credit risk adjustments
	Approach	Standardised Approach
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>
	Exposure class before reassignment	Exposures in the form of units or shares in CIUs
s999 r150 c020	Metric	Original exposure pre conversion factors [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>
	Exposure class before reassignment	Equity exposures
	Impairment status	Defaulted
s999 r150 c040	Metric	Observed new defaults for the period (flow) [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>
	Exposure class before reassignment	Equity exposures
	Impairment status	Defaulted
s999 r150 c070	Metric	Computable amount [mi]
	Base	Memorandum items
	Main category	Credit risk adjustments
	Approach	Standardised Approach
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>
	Exposure class before reassignment	Equity exposures
s999 r160 c020	Metric	Original exposure pre conversion factors [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>
	Exposure class before reassignment	Other items
	Impairment status	Defaulted
s999 r160 c040	Metric	Observed new defaults for the period (flow) [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>
	Exposure class before reassignment	Other items

s999 r160 c040	Impairment status	Defaulted

s999 r160 c070	Metric	Computable amount [mi]
	Base	Memorandum items
	Main category	Credit risk adjustments
	Approach	Standardised Approach
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>
	Exposure class before reassignment	Other items

s999 r170 c020	Metric	Original exposure pre conversion factors [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>
	Impairment status	Defaulted

s999 r170 c040	Metric	Observed new defaults for the period (flow) [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	Standardised Approach
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>
	Impairment status	Defaulted

s999 r170 c070	Metric	Computable amount [mi]
	Base	Memorandum items
	Main category	Credit risk adjustments
	Approach	Standardised Approach
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>

C 09.02 - Geographical breakdown of exposures by residence of the obligor (IRB exposures)

s999 r010 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>

s999 r010 c020	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries

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s999 r010 c020	Country where the exposure is generated	<Key value>

s999 r010 c030	Metric	Exposure value [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>
	Impairment status	Defaulted

s999 r010 c055	Metric	Computable amount [mi]
	Base	Memorandum items
	Main category	Specific credit risk adjustments
	Approach	IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>

s999 r010 c080	Metric	PD assigned to the obligor grade or pool [pi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>

s999 r010 c090	Metric	Exposure weighted average LGD [pi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>

s999 r010 c100	Metric	Exposure weighted average LGD [pi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>
	Impairment status	Defaulted

s999 r010 c110	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	IRB Approach
	Exposure class	Exposures to central governments or central banks

COREP

s999 r010 c110	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>

s999 r010 c120	Metric	Risk weighted exposure amount [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>
	Impairment status	Defaulted

s999 r010 c130	Metric	Expected loss amount [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	IRB Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>

s999 r020 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>

s999 r020 c020	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>

s999 r020 c030	Metric	Exposure value [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>
	Impairment status	Defaulted

s999 r020 c040	Metric	Observed new defaults for the period (flow) [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	IRB Approach

s999 r020 c040	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>
	Impairment status	Defaulted

s999 r020 c050	Metric	Computable amount [mi]
	Base	Memorandum items
	Main category	General credit risk adjustments
	Approach	IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>

s999 r020 c055	Metric	Computable amount [mi]
	Base	Memorandum items
	Main category	Specific credit risk adjustments
	Approach	IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>

s999 r020 c060	Metric	Carrying amount [mi]
	Base	Memorandum items
	Main category	Write offs
	Approach	IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>

s999 r020 c070	Metric	Computable amount [mi]
	Base	Memorandum items
	Main category	Credit risk adjustments
	Approach	IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>

s999 r020 c080	Metric	PD assigned to the obligor grade or pool [pi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>

s999 r020 c090	Metric	Exposure weighted average LGD [pi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	IRB Approach

s999 r020 c090	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>

s999 r020 c100	Metric	Exposure weighted average LGD [pi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>
	Impairment status	Defaulted

s999 r020 c110	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>

s999 r020 c120	Metric	Risk weighted exposure amount [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>
	Impairment status	Defaulted

s999 r020 c130	Metric	Expected loss amount [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>

s999 r030 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	IRB Approach
	Exposure class	Exposures to corporates
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>

s999 r030 c020	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment

COREP

s999 r030 c020
Approach	IRB Approach
Exposure class	Exposures to corporates
Type of risk	Credit risk, counterparty credit risk and free deliveries
Country where the exposure is generated	<Key value>

s999 r030 c030
Metric	Exposure value [mi]
Base	Memorandum items
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	IRB Approach
Exposure class	Exposures to corporates
Type of risk	Credit risk, counterparty credit risk and free deliveries
Country where the exposure is generated	<Key value>
Impairment status	Defaulted

s999 r030 c040
Metric	Observed new defaults for the period (flow) [mi]
Base	Memorandum items
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	IRB Approach
Exposure class	Exposures to corporates
Type of risk	Credit risk, counterparty credit risk and free deliveries
Country where the exposure is generated	<Key value>
Impairment status	Defaulted

s999 r030 c050
Metric	Computable amount [mi]
Base	Memorandum items
Main category	General credit risk adjustments
Approach	IRB Approach
Exposure class	Exposures to corporates
Type of risk	Credit risk, counterparty credit risk and free deliveries
Country where the exposure is generated	<Key value>

s999 r030 c055
Metric	Computable amount [mi]
Base	Memorandum items
Main category	Specific credit risk adjustments
Approach	IRB Approach
Exposure class	Exposures to corporates
Type of risk	Credit risk, counterparty credit risk and free deliveries
Country where the exposure is generated	<Key value>

s999 r030 c060
Metric	Carrying amount [mi]
Base	Memorandum items
Main category	Write offs
Approach	IRB Approach
Exposure class	Exposures to corporates
Type of risk	Credit risk, counterparty credit risk and free deliveries
Country where the exposure is generated	<Key value>

s999 r030 c070
Metric	Computable amount [mi]
Base	Memorandum items

s999 r030 c070	Main category	Credit risk adjustments	
	Approach	IRB Approach	
	Exposure class	Exposures to corporates	
	Type of risk	Credit risk, counterparty credit risk and free deliveries	
	Country where the exposure is generated	<Key value>	
s999 r030 c080	Metric	PD assigned to the obligor grade or pool [pi]	
	Base	Memorandum items	
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment	
	Approach	IRB Approach	
	Exposure class	Exposures to corporates	
	Type of risk	Credit risk, counterparty credit risk and free deliveries	
	Country where the exposure is generated	<Key value>	
s999 r030 c090	Metric	Exposure weighted average LGD [pi]	
	Base	Memorandum items	
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment	
	Approach	IRB Approach	
	Exposure class	Exposures to corporates	
	Type of risk	Credit risk, counterparty credit risk and free deliveries	
	Country where the exposure is generated	<Key value>	
s999 r030 c100	Metric	Exposure weighted average LGD [pi]	
	Base	Memorandum items	
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment	
	Approach	IRB Approach	
	Exposure class	Exposures to corporates	
	Type of risk	Credit risk, counterparty credit risk and free deliveries	
	Country where the exposure is generated	<Key value>	
	Impairment status	Defaulted	
s999 r030 c110	Metric	Risk weighted exposure amount [mi]	
	Base	Exposures	
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment	
	Approach	IRB Approach	
	Exposure class	Exposures to corporates	
	Type of risk	Credit risk, counterparty credit risk and free deliveries	
	Country where the exposure is generated	<Key value>	
s999 r030 c120	Metric	Risk weighted exposure amount [mi]	
	Base	Memorandum items	
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment	
	Approach	IRB Approach	
	Exposure class	Exposures to corporates	
	Type of risk	Credit risk, counterparty credit risk and free deliveries	
	Country where the exposure is generated	<Key value>	
	Impairment status	Defaulted	
s999 r030 c130	Metric	Expected loss amount [mi]	

COREP

s999 r030 c130

Base	Memorandum items
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	IRB Approach
Exposure class	Exposures to corporates
Type of risk	Credit risk, counterparty credit risk and free deliveries
Country where the exposure is generated	<Key value>

s999 r040 c010

Metric	Original exposure pre conversion factors [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	IRB Approach
Exposure class	Exposures to corportates -specialised lending
Type of risk	Credit risk, counterparty credit risk and free deliveries
Country where the exposure is generated	<Key value>

s999 r040 c020

Metric	Exposure value [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	IRB Approach
Exposure class	Exposures to corportates -specialised lending
Type of risk	Credit risk, counterparty credit risk and free deliveries
Country where the exposure is generated	<Key value>

s999 r040 c030

Metric	Exposure value [mi]
Base	Memorandum items
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	IRB Approach
Exposure class	Exposures to corportates -specialised lending
Type of risk	Credit risk, counterparty credit risk and free deliveries
Country where the exposure is generated	<Key value>
Impairment status	Defaulted

s999 r040 c040

Metric	Observed new defaults for the period (flow) [mi]
Base	Memorandum items
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	IRB Approach
Exposure class	Exposures to corportates -specialised lending
Type of risk	Credit risk, counterparty credit risk and free deliveries
Country where the exposure is generated	<Key value>
Impairment status	Defaulted

s999 r040 c050

Metric	Computable amount [mi]
Base	Memorandum items
Main category	General credit risk adjustments
Approach	IRB Approach
Exposure class	Exposures to corportates -specialised lending
Type of risk	Credit risk, counterparty credit risk and free deliveries
Country where the exposure is generated	<Key value>

COREP

s999 r040 c055		
	Metric	Computable amount [mi]
	Base	Memorandum items
	Main category	Specific credit risk adjustments
	Approach	IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>

s999 r040 c060		
	Metric	Carrying amount [mi]
	Base	Memorandum items
	Main category	Write offs
	Approach	IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>

s999 r040 c070		
	Metric	Computable amount [mi]
	Base	Memorandum items
	Main category	Credit risk adjustments
	Approach	IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>

s999 r040 c080		
	Metric	PD assigned to the obligor grade or pool [pi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>

s999 r040 c090		
	Metric	Exposure weighted average LGD [pi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>

s999 r040 c100		
	Metric	Exposure weighted average LGD [pi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>
	Impairment status	Defaulted

s999 r040 c110	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>
s999 r040 c120	Metric	Risk weighted exposure amount [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>
	Impairment status	Defaulted
s999 r040 c130	Metric	Expected loss amount [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	IRB Approach
	Exposure class	Exposures to corportates -specialised lending
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>
s999 r050 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	IRB Approach
	Exposure class	Exposures to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>
s999 r050 c020	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	IRB Approach
	Exposure class	Exposures to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>
s999 r050 c030	Metric	Exposure value [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	IRB Approach
	Exposure class	Exposures to corporates other than specialised lending

s999 r050 c030	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>
	Impairment status	Defaulted
s999 r050 c040	Metric	Observed new defaults for the period (flow) [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	IRB Approach
	Exposure class	Exposures to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>
	Impairment status	Defaulted
s999 r050 c050	Metric	Computable amount [mi]
	Base	Memorandum items
	Main category	General credit risk adjustments
	Approach	IRB Approach
	Exposure class	Exposures to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>
s999 r050 c055	Metric	Computable amount [mi]
	Base	Memorandum items
	Main category	Specific credit risk adjustments
	Approach	IRB Approach
	Exposure class	Exposures to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>
s999 r050 c060	Metric	Carrying amount [mi]
	Base	Memorandum items
	Main category	Write offs
	Approach	IRB Approach
	Exposure class	Exposures to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>
s999 r050 c070	Metric	Computable amount [mi]
	Base	Memorandum items
	Main category	Credit risk adjustments
	Approach	IRB Approach
	Exposure class	Exposures to corporates other than specialised lending
	Counterparty sector	SME

| **s999 r050 c070** | Type of risk | Credit risk, counterparty credit risk and free deliveries |
| | Country where the exposure is generated | <Key value> |

s999 r050 c080	Metric	PD assigned to the obligor grade or pool [pi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	IRB Approach
	Exposure class	Exposures to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>

s999 r050 c090	Metric	Exposure weighted average LGD [pi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	IRB Approach
	Exposure class	Exposures to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>

s999 r050 c100	Metric	Exposure weighted average LGD [pi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	IRB Approach
	Exposure class	Exposures to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>
	Impairment status	Defaulted

s999 r050 c110	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	IRB Approach
	Exposure class	Exposures to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>

s999 r050 c120	Metric	Risk weighted exposure amount [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	IRB Approach
	Exposure class	Exposures to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>

s999 r050 c120	Impairment status	Defaulted

s999 r050 c130	Metric	Expected loss amount [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	IRB Approach
	Exposure class	Exposures to corporates other than specialised lending
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>

s999 r060 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	IRB Approach
	Exposure class	Retail exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>

s999 r060 c020	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	IRB Approach
	Exposure class	Retail exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>

s999 r060 c030	Metric	Exposure value [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	IRB Approach
	Exposure class	Retail exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>
	Impairment status	Defaulted

s999 r060 c040	Metric	Observed new defaults for the period (flow) [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	IRB Approach
	Exposure class	Retail exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>
	Impairment status	Defaulted

s999 r060 c050	Metric	Computable amount [mi]
	Base	Memorandum items
	Main category	General credit risk adjustments
	Approach	IRB Approach

s999 r060 c050	Exposure class	Retail exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>
s999 r060 c055	Metric	Computable amount [mi]
	Base	Memorandum items
	Main category	Specific credit risk adjustments
	Approach	IRB Approach
	Exposure class	Retail exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>
s999 r060 c060	Metric	Carrying amount [mi]
	Base	Memorandum items
	Main category	Write offs
	Approach	IRB Approach
	Exposure class	Retail exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>
s999 r060 c070	Metric	Computable amount [mi]
	Base	Memorandum items
	Main category	Credit risk adjustments
	Approach	IRB Approach
	Exposure class	Retail exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>
s999 r060 c080	Metric	PD assigned to the obligor grade or pool [pi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	IRB Approach
	Exposure class	Retail exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>
s999 r060 c090	Metric	Exposure weighted average LGD [pi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	IRB Approach
	Exposure class	Retail exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>
s999 r060 c100	Metric	Exposure weighted average LGD [pi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	IRB Approach
	Exposure class	Retail exposures

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s999 r060 c100	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>
	Impairment status	Defaulted
s999 r060 c110	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	IRB Approach
	Exposure class	Retail exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>
s999 r060 c120	Metric	Risk weighted exposure amount [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	IRB Approach
	Exposure class	Retail exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>
	Impairment status	Defaulted
s999 r060 c130	Metric	Expected loss amount [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	IRB Approach
	Exposure class	Retail exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>
s999 r070 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>
	Type of credit protection	Secured by mortgages on immovable property
s999 r070 c020	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>
	Type of credit protection	Secured by mortgages on immovable property
s999 r070 c030	Metric	Exposure value [mi]
	Base	Memorandum items

s999 r070 c030	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>
	Impairment status	Defaulted
	Type of credit protection	Secured by mortgages on immovable property
s999 r070 c040	Metric	Observed new defaults for the period (flow) [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>
	Impairment status	Defaulted
	Type of credit protection	Secured by mortgages on immovable property
s999 r070 c050	Metric	Computable amount [mi]
	Base	Memorandum items
	Main category	General credit risk adjustments
	Approach	IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>
	Type of credit protection	Secured by mortgages on immovable property
s999 r070 c055	Metric	Computable amount [mi]
	Base	Memorandum items
	Main category	Specific credit risk adjustments
	Approach	IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>
	Type of credit protection	Secured by mortgages on immovable property
s999 r070 c060	Metric	Carrying amount [mi]
	Base	Memorandum items
	Main category	Write offs
	Approach	IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>
	Type of credit protection	Secured by mortgages on immovable property
s999 r070 c070	Metric	Computable amount [mi]
	Base	Memorandum items
	Main category	Credit risk adjustments

s999 r070 c070	Approach	IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>
	Type of credit protection	Secured by mortgages on immovable property
s999 r070 c080	Metric	PD assigned to the obligor grade or pool [pi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>
	Type of credit protection	Secured by mortgages on immovable property
s999 r070 c090	Metric	Exposure weighted average LGD [pi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>
	Type of credit protection	Secured by mortgages on immovable property
s999 r070 c100	Metric	Exposure weighted average LGD [pi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>
	Impairment status	Defaulted
	Type of credit protection	Secured by mortgages on immovable property
s999 r070 c110	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>
	Type of credit protection	Secured by mortgages on immovable property
s999 r070 c120	Metric	Risk weighted exposure amount [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	IRB Approach
	Exposure class	Retail exposures secured by immovable property

s999 r070 c120	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>
	Impairment status	Defaulted
	Type of credit protection	Secured by mortgages on immovable property
s999 r070 c130	Metric	Expected loss amount [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>
	Type of credit protection	Secured by mortgages on immovable property
s999 r080 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>
	Type of credit protection	Secured by mortgages on immovable property
s999 r080 c020	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>
	Type of credit protection	Secured by mortgages on immovable property
s999 r080 c030	Metric	Exposure value [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>
	Impairment status	Defaulted
	Type of credit protection	Secured by mortgages on immovable property
s999 r080 c040	Metric	Observed new defaults for the period (flow) [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment

s999 r080 c040	Approach	IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>
	Impairment status	Defaulted
	Type of credit protection	Secured by mortgages on immovable property
s999 r080 c050	Metric	Computable amount [mi]
	Base	Memorandum items
	Main category	General credit risk adjustments
	Approach	IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>
	Type of credit protection	Secured by mortgages on immovable property
s999 r080 c055	Metric	Computable amount [mi]
	Base	Memorandum items
	Main category	Specific credit risk adjustments
	Approach	IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>
	Type of credit protection	Secured by mortgages on immovable property
s999 r080 c060	Metric	Carrying amount [mi]
	Base	Memorandum items
	Main category	Write offs
	Approach	IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>
	Type of credit protection	Secured by mortgages on immovable property
s999 r080 c070	Metric	Computable amount [mi]
	Base	Memorandum items
	Main category	Credit risk adjustments
	Approach	IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>
	Type of credit protection	Secured by mortgages on immovable property

s999 r080 c080	Metric	PD assigned to the obligor grade or pool [pi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>
	Type of credit protection	Secured by mortgages on immovable property

s999 r080 c090	Metric	Exposure weighted average LGD [pi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>
	Type of credit protection	Secured by mortgages on immovable property

s999 r080 c100	Metric	Exposure weighted average LGD [pi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>
	Impairment status	Defaulted
	Type of credit protection	Secured by mortgages on immovable property

s999 r080 c110	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>
	Type of credit protection	Secured by mortgages on immovable property

s999 r080 c120	Metric	Risk weighted exposure amount [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries

s999 r080 c120	Country where the exposure is generated	<Key value>
	Impairment status	Defaulted
	Type of credit protection	Secured by mortgages on immovable property
s999 r080 c130	Metric	Expected loss amount [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>
	Type of credit protection	Secured by mortgages on immovable property
s999 r090 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>
	Type of credit protection	Secured by mortgages on immovable property
s999 r090 c020	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>
	Type of credit protection	Secured by mortgages on immovable property
s999 r090 c030	Metric	Exposure value [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>
	Impairment status	Defaulted
	Type of credit protection	Secured by mortgages on immovable property
s999 r090 c040	Metric	Observed new defaults for the period (flow) [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment

s999 r090 c040	Approach	IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>
	Impairment status	Defaulted
	Type of credit protection	Secured by mortgages on immovable property
s999 r090 c050	Metric	Computable amount [mi]
	Base	Memorandum items
	Main category	General credit risk adjustments
	Approach	IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>
	Type of credit protection	Secured by mortgages on immovable property
s999 r090 c055	Metric	Computable amount [mi]
	Base	Memorandum items
	Main category	Specific credit risk adjustments
	Approach	IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>
	Type of credit protection	Secured by mortgages on immovable property
s999 r090 c060	Metric	Carrying amount [mi]
	Base	Memorandum items
	Main category	Write offs
	Approach	IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>
	Type of credit protection	Secured by mortgages on immovable property
s999 r090 c070	Metric	Computable amount [mi]
	Base	Memorandum items
	Main category	Credit risk adjustments
	Approach	IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>
	Type of credit protection	Secured by mortgages on immovable property

s999 r090 c080	Metric	PD assigned to the obligor grade or pool [pi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>
	Type of credit protection	Secured by mortgages on immovable property
s999 r090 c090	Metric	Exposure weighted average LGD [pi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>
	Type of credit protection	Secured by mortgages on immovable property
s999 r090 c100	Metric	Exposure weighted average LGD [pi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>
	Impairment status	Defaulted
	Type of credit protection	Secured by mortgages on immovable property
s999 r090 c110	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>
	Type of credit protection	Secured by mortgages on immovable property
s999 r090 c120	Metric	Risk weighted exposure amount [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries

s999 r090 c120	Country where the exposure is generated	<Key value>
	Impairment status	Defaulted
	Type of credit protection	Secured by mortgages on immovable property

s999 r090 c130	Metric	Expected loss amount [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	IRB Approach
	Exposure class	Retail exposures secured by immovable property
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>
	Type of credit protection	Secured by mortgages on immovable property

s999 r100 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>

s999 r100 c020	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>

s999 r100 c030	Metric	Exposure value [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>
	Impairment status	Defaulted

s999 r100 c040	Metric	Observed new defaults for the period (flow) [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>
	Impairment status	Defaulted

| s999 r100 c050 | Metric | Computable amount [mi] |

s999 r100 c050	Base	Memorandum items
	Main category	General credit risk adjustments
	Approach	IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>
s999 r100 c055	Metric	Computable amount [mi]
	Base	Memorandum items
	Main category	Specific credit risk adjustments
	Approach	IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>
s999 r100 c060	Metric	Carrying amount [mi]
	Base	Memorandum items
	Main category	Write offs
	Approach	IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>
s999 r100 c070	Metric	Computable amount [mi]
	Base	Memorandum items
	Main category	Credit risk adjustments
	Approach	IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>
s999 r100 c080	Metric	PD assigned to the obligor grade or pool [pi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>
s999 r100 c090	Metric	Exposure weighted average LGD [pi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>
s999 r100 c100	Metric	Exposure weighted average LGD [pi]
	Base	Memorandum items

s999 r100 c100	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>
	Impairment status	Defaulted
s999 r100 c110	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>
s999 r100 c120	Metric	Risk weighted exposure amount [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>
	Impairment status	Defaulted
s999 r100 c130	Metric	Expected loss amount [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	IRB Approach
	Exposure class	Retail exposures - qualifying revolving
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>
s999 r110 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	IRB Approach
	Exposure class	Retail exposures - other
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>
s999 r110 c020	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	IRB Approach
	Exposure class	Retail exposures - other
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>
s999 r110 c030	Metric	Exposure value [mi]

s999 r110 c030

Base	Memorandum items
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	IRB Approach
Exposure class	Retail exposures - other
Type of risk	Credit risk, counterparty credit risk and free deliveries
Country where the exposure is generated	<Key value>
Impairment status	Defaulted

s999 r110 c040

Metric	Observed new defaults for the period (flow) [mi]
Base	Memorandum items
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	IRB Approach
Exposure class	Retail exposures - other
Type of risk	Credit risk, counterparty credit risk and free deliveries
Country where the exposure is generated	<Key value>
Impairment status	Defaulted

s999 r110 c050

Metric	Computable amount [mi]
Base	Memorandum items
Main category	General credit risk adjustments
Approach	IRB Approach
Exposure class	Retail exposures - other
Type of risk	Credit risk, counterparty credit risk and free deliveries
Country where the exposure is generated	<Key value>

s999 r110 c055

Metric	Computable amount [mi]
Base	Memorandum items
Main category	Specific credit risk adjustments
Approach	IRB Approach
Exposure class	Retail exposures - other
Type of risk	Credit risk, counterparty credit risk and free deliveries
Country where the exposure is generated	<Key value>

s999 r110 c060

Metric	Carrying amount [mi]
Base	Memorandum items
Main category	Write offs
Approach	IRB Approach
Exposure class	Retail exposures - other
Type of risk	Credit risk, counterparty credit risk and free deliveries
Country where the exposure is generated	<Key value>

s999 r110 c070

Metric	Computable amount [mi]
Base	Memorandum items
Main category	Credit risk adjustments
Approach	IRB Approach
Exposure class	Retail exposures - other
Type of risk	Credit risk, counterparty credit risk and free deliveries
Country where the exposure is generated	<Key value>

s999 r110 c080	Metric	PD assigned to the obligor grade or pool [pi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	IRB Approach
	Exposure class	Retail exposures - other
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>

s999 r110 c090	Metric	Exposure weighted average LGD [pi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	IRB Approach
	Exposure class	Retail exposures - other
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>

s999 r110 c100	Metric	Exposure weighted average LGD [pi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	IRB Approach
	Exposure class	Retail exposures - other
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>
	Impairment status	Defaulted

s999 r110 c110	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	IRB Approach
	Exposure class	Retail exposures - other
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>

s999 r110 c120	Metric	Risk weighted exposure amount [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	IRB Approach
	Exposure class	Retail exposures - other
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>
	Impairment status	Defaulted

s999 r110 c130	Metric	Expected loss amount [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	IRB Approach
	Exposure class	Retail exposures - other
	Type of risk	Credit risk, counterparty credit risk and free deliveries

s999 r110 c130	Country where the exposure is generated	<Key value>

s999 r120 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>

s999 r120 c020	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>

s999 r120 c030	Metric	Exposure value [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>
	Impairment status	Defaulted

s999 r120 c040	Metric	Observed new defaults for the period (flow) [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>
	Impairment status	Defaulted

s999 r120 c050	Metric	Computable amount [mi]
	Base	Memorandum items
	Main category	General credit risk adjustments
	Approach	IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>

s999 r120 c055

Metric	Computable amount [mi]
Base	Memorandum items
Main category	Specific credit risk adjustments
Approach	IRB Approach
Exposure class	Retail exposures - other
Counterparty sector	SME
Type of risk	Credit risk, counterparty credit risk and free deliveries
Country where the exposure is generated	<Key value>

s999 r120 c060

Metric	Carrying amount [mi]
Base	Memorandum items
Main category	Write offs
Approach	IRB Approach
Exposure class	Retail exposures - other
Counterparty sector	SME
Type of risk	Credit risk, counterparty credit risk and free deliveries
Country where the exposure is generated	<Key value>

s999 r120 c070

Metric	Computable amount [mi]
Base	Memorandum items
Main category	Credit risk adjustments
Approach	IRB Approach
Exposure class	Retail exposures - other
Counterparty sector	SME
Type of risk	Credit risk, counterparty credit risk and free deliveries
Country where the exposure is generated	<Key value>

s999 r120 c080

Metric	PD assigned to the obligor grade or pool [pi]
Base	Memorandum items
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	IRB Approach
Exposure class	Retail exposures - other
Counterparty sector	SME
Type of risk	Credit risk, counterparty credit risk and free deliveries
Country where the exposure is generated	<Key value>

s999 r120 c090

Metric	Exposure weighted average LGD [pi]
Base	Memorandum items
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	IRB Approach
Exposure class	Retail exposures - other
Counterparty sector	SME
Type of risk	Credit risk, counterparty credit risk and free deliveries
Country where the exposure is generated	<Key value>

s999 r120 c100

Metric	Exposure weighted average LGD [pi]
Base	Memorandum items
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment

s999 r120 c100

Approach	IRB Approach
Exposure class	Retail exposures - other
Counterparty sector	SME
Type of risk	Credit risk, counterparty credit risk and free deliveries
Country where the exposure is generated	<Key value>
Impairment status	Defaulted

s999 r120 c110

Metric	Risk weighted exposure amount [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	IRB Approach
Exposure class	Retail exposures - other
Counterparty sector	SME
Type of risk	Credit risk, counterparty credit risk and free deliveries
Country where the exposure is generated	<Key value>

s999 r120 c120

Metric	Risk weighted exposure amount [mi]
Base	Memorandum items
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	IRB Approach
Exposure class	Retail exposures - other
Counterparty sector	SME
Type of risk	Credit risk, counterparty credit risk and free deliveries
Country where the exposure is generated	<Key value>
Impairment status	Defaulted

s999 r120 c130

Metric	Expected loss amount [mi]
Base	Memorandum items
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	IRB Approach
Exposure class	Retail exposures - other
Counterparty sector	SME
Type of risk	Credit risk, counterparty credit risk and free deliveries
Country where the exposure is generated	<Key value>

s999 r130 c010

Metric	Original exposure pre conversion factors [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	IRB Approach
Exposure class	Retail exposures - other
Counterparty sector	Counterparties other than SME
Type of risk	Credit risk, counterparty credit risk and free deliveries
Country where the exposure is generated	<Key value>

s999 r130 c020

Metric	Exposure value [mi]
Base	Exposures
Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
Approach	IRB Approach

s999 r130 c020	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>
s999 r130 c030	Metric	Exposure value [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>
	Impairment status	Defaulted
s999 r130 c040	Metric	Observed new defaults for the period (flow) [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>
	Impairment status	Defaulted
s999 r130 c050	Metric	Computable amount [mi]
	Base	Memorandum items
	Main category	General credit risk adjustments
	Approach	IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>
s999 r130 c055	Metric	Computable amount [mi]
	Base	Memorandum items
	Main category	Specific credit risk adjustments
	Approach	IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>
s999 r130 c060	Metric	Carrying amount [mi]
	Base	Memorandum items
	Main category	Write offs
	Approach	IRB Approach
	Exposure class	Retail exposures - other

s999 r130 c060	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>

s999 r130 c070	Metric	Computable amount [mi]
	Base	Memorandum items
	Main category	Credit risk adjustments
	Approach	IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>

s999 r130 c080	Metric	PD assigned to the obligor grade or pool [pi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>

s999 r130 c090	Metric	Exposure weighted average LGD [pi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>

s999 r130 c100	Metric	Exposure weighted average LGD [pi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>
	Impairment status	Defaulted

s999 r130 c110	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries

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s999 r130 c110	Country where the exposure is generated	<Key value>
s999 r130 c120	Metric	Risk weighted exposure amount [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>
	Impairment status	Defaulted
s999 r130 c130	Metric	Expected loss amount [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	IRB Approach
	Exposure class	Retail exposures - other
	Counterparty sector	Counterparties other than SME
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>
s999 r140 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	IRB Approach
	Exposure class	Equity exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>
s999 r140 c020	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	IRB Approach
	Exposure class	Equity exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>
s999 r140 c030	Metric	Exposure value [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	IRB Approach
	Exposure class	Equity exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>
	Impairment status	Defaulted
s999 r140 c040	Metric	Observed new defaults for the period (flow) [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment

s999 r140 c040	Approach	IRB Approach
	Exposure class	Equity exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>
	Impairment status	Defaulted

s999 r140 c050	Metric	Computable amount [mi]
	Base	Memorandum items
	Main category	General credit risk adjustments
	Approach	IRB Approach
	Exposure class	Equity exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>

s999 r140 c055	Metric	Computable amount [mi]
	Base	Memorandum items
	Main category	Specific credit risk adjustments
	Approach	IRB Approach
	Exposure class	Equity exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>

s999 r140 c060	Metric	Carrying amount [mi]
	Base	Memorandum items
	Main category	Write offs
	Approach	IRB Approach
	Exposure class	Equity exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>

s999 r140 c070	Metric	Computable amount [mi]
	Base	Memorandum items
	Main category	Credit risk adjustments
	Approach	IRB Approach
	Exposure class	Equity exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>

s999 r140 c080	Metric	PD assigned to the obligor grade or pool [pi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	IRB Approach
	Exposure class	Equity exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>

s999 r140 c090	Metric	Exposure weighted average LGD [pi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment

s999 r140 c090	Approach	IRB Approach
	Exposure class	Equity exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>

s999 r140 c100	Metric	Exposure weighted average LGD [pi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	IRB Approach
	Exposure class	Equity exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>
	Impairment status	Defaulted

s999 r140 c110	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	IRB Approach
	Exposure class	Equity exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>

s999 r140 c120	Metric	Risk weighted exposure amount [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	IRB Approach
	Exposure class	Equity exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>
	Impairment status	Defaulted

s999 r140 c130	Metric	Expected loss amount [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	IRB Approach
	Exposure class	Equity exposures
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>

s999 r150 c010	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>

s999 r150 c020	Metric	Exposure value [mi]
	Base	Exposures

s999 r150 c020	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>
s999 r150 c030	Metric	Exposure value [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>
	Impairment status	Defaulted
s999 r150 c040	Metric	Observed new defaults for the period (flow) [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>
	Impairment status	Defaulted
s999 r150 c050	Metric	Computable amount [mi]
	Base	Memorandum items
	Main category	General credit risk adjustments
	Approach	IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>
s999 r150 c055	Metric	Computable amount [mi]
	Base	Memorandum items
	Main category	Specific credit risk adjustments
	Approach	IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>
s999 r150 c060	Metric	Carrying amount [mi]
	Base	Memorandum items
	Main category	Write offs
	Approach	IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>
s999 r150 c070	Metric	Computable amount [mi]

s999 r150 c070	Base	Memorandum items
	Main category	Credit risk adjustments
	Approach	IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>
s999 r150 c080	Metric	PD assigned to the obligor grade or pool [pi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>
s999 r150 c090	Metric	Exposure weighted average LGD [pi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>
s999 r150 c100	Metric	Exposure weighted average LGD [pi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>
	Impairment status	Defaulted
s999 r150 c110	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>
s999 r150 c120	Metric	Risk weighted exposure amount [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>
	Impairment status	Defaulted

s999 r150 c130		
	Metric	Expected loss amount [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	IRB Approach
	Exposure class	Exposure classes excluding equities, securitisations and other non credit-obligation assets
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Country where the exposure is generated	<Key value>

C 10.01 - Credit risk: Equity - IRB approaches to capital requirements - TOTAL

r010 c080		
	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk
	Exposure class	Equity exposures
	Type of risk	Equity risk treated as credit risk
	Methods to determine risk weights	Risk weighted exposure amounts calculated for equities - PD/LGD approach, Simple Risk Weight approach, Internal models approach

r020 c010		
	Metric	PD assigned to the obligor grade or pool [pi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk
	Exposure class	Equity exposures
	Type of risk	Equity risk treated as credit risk
	Methods to determine risk weights	PD/LGD approach

r020 c020		
	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk
	Exposure class	Equity exposures
	Type of risk	Equity risk treated as credit risk
	Methods to determine risk weights	PD/LGD approach

r020 c030		
	Metric	CRM substitution effects Outflows including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk
	Exposure class	Equity exposures
	Type of risk	Equity risk treated as credit risk
	CRM Effects/Collateral	Unfunded credit guarantees
	Methods to determine risk weights	PD/LGD approach

r020 c040		
	Metric	CRM substitution effects Outflows including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk
	Exposure class	Equity exposures
	Type of risk	Equity risk treated as credit risk
	CRM Effects/Collateral	Credit derivatives protection
	Methods to determine risk weights	PD/LGD approach

r020 c050		
	Metric	CRM substitution effects Outflows including value adjustments and provisions [mi]
	Base	Exposures

r020 c050	Main category	Instruments subject to credit risk
	Exposure class	Equity exposures
	Type of risk	Equity risk treated as credit risk
	CRM Effects/Collateral	With credit protection
	Methods to determine risk weights	PD/LGD approach

r020 c060	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk
	Exposure class	Equity exposures
	Type of risk	Equity risk treated as credit risk
	Methods to determine risk weights	PD/LGD approach

r020 c070	Metric	LGD [pi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk
	Exposure class	Equity exposures
	Type of risk	Equity risk treated as credit risk
	Methods to determine risk weights	PD/LGD approach

r020 c080	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk
	Exposure class	Equity exposures
	Type of risk	Equity risk treated as credit risk
	Methods to determine risk weights	PD/LGD approach

r020 c090	Metric	Expected loss amount [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk
	Exposure class	Equity exposures
	Type of risk	Equity risk treated as credit risk
	Methods to determine risk weights	PD/LGD approach

r030 c010	Metric	PD assigned to the obligor grade or pool [pi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk
	Exposure class	Equity exposures
	Type of risk	Equity risk treated as credit risk
	Impairment status	Non defaulted
	Methods to determine risk weights	PD/LGD approach

r030 c020	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk
	Exposure class	Equity exposures
	Type of risk	Equity risk treated as credit risk
	Impairment status	Non defaulted
	Methods to determine risk weights	PD/LGD approach

r030 c030		
	Metric	CRM substitution effects Outflows including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk
	Exposure class	Equity exposures
	Type of risk	Equity risk treated as credit risk
	CRM Effects/Collateral	Unfunded credit guarantees
	Impairment status	Non defaulted
	Methods to determine risk weights	PD/LGD approach
r030 c040		
	Metric	CRM substitution effects Outflows including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk
	Exposure class	Equity exposures
	Type of risk	Equity risk treated as credit risk
	CRM Effects/Collateral	Credit derivatives protection
	Impairment status	Non defaulted
	Methods to determine risk weights	PD/LGD approach
r030 c050		
	Metric	CRM substitution effects Outflows including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk
	Exposure class	Equity exposures
	Type of risk	Equity risk treated as credit risk
	CRM Effects/Collateral	With credit protection
	Impairment status	Non defaulted
	Methods to determine risk weights	PD/LGD approach
r030 c060		
	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk
	Exposure class	Equity exposures
	Type of risk	Equity risk treated as credit risk
	Impairment status	Non defaulted
	Methods to determine risk weights	PD/LGD approach
r030 c070		
	Metric	LGD [pi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk
	Exposure class	Equity exposures
	Type of risk	Equity risk treated as credit risk
	Impairment status	Non defaulted
	Methods to determine risk weights	PD/LGD approach
r030 c080		
	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk
	Exposure class	Equity exposures
	Type of risk	Equity risk treated as credit risk

| r030 c080 | Impairment status | Non defaulted |
| | Methods to determine risk weights | PD/LGD approach |

r030 c090	Metric	Expected loss amount [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk
	Exposure class	Equity exposures
	Type of risk	Equity risk treated as credit risk
	Impairment status	Non defaulted
	Methods to determine risk weights	PD/LGD approach

r050 c020	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk
	Exposure class	Equity exposures
	Type of risk	Equity risk treated as credit risk
	Methods to determine risk weights	Simple Risk Weight approach

r050 c030	Metric	CRM substitution effects Outflows including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk
	Exposure class	Equity exposures
	Type of risk	Equity risk treated as credit risk
	CRM Effects/Collateral	Unfunded credit guarantees
	Methods to determine risk weights	Simple Risk Weight approach

r050 c040	Metric	CRM substitution effects Outflows including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk
	Exposure class	Equity exposures
	Type of risk	Equity risk treated as credit risk
	CRM Effects/Collateral	Credit derivatives protection
	Methods to determine risk weights	Simple Risk Weight approach

r050 c050	Metric	CRM substitution effects Outflows including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk
	Exposure class	Equity exposures
	Type of risk	Equity risk treated as credit risk
	CRM Effects/Collateral	With credit protection
	Methods to determine risk weights	Simple Risk Weight approach

r050 c060	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk
	Exposure class	Equity exposures
	Type of risk	Equity risk treated as credit risk
	Methods to determine risk weights	Simple Risk Weight approach

| r050 c080 | Metric | Risk weighted exposure amount [mi] |

r050 c080	Base	Exposures
	Main category	Instruments subject to credit risk
	Exposure class	Equity exposures
	Type of risk	Equity risk treated as credit risk
	Methods to determine risk weights	Simple Risk Weight approach
r050 c090	Metric	Expected loss amount [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk
	Exposure class	Equity exposures
	Type of risk	Equity risk treated as credit risk
	Methods to determine risk weights	Simple Risk Weight approach
r070 c020	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk
	Exposure class	Equity exposures
	Type of risk	Equity risk treated as credit risk
	Methods to determine risk weights	Simple Risk Weight approach
	Risk weights	190%
r070 c060	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk
	Exposure class	Equity exposures
	Type of risk	Equity risk treated as credit risk
	Methods to determine risk weights	Simple Risk Weight approach
	Risk weights	190%
r070 c080	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk
	Exposure class	Equity exposures
	Type of risk	Equity risk treated as credit risk
	Methods to determine risk weights	Simple Risk Weight approach
	Risk weights	190%
r070 c090	Metric	Expected loss amount [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk
	Exposure class	Equity exposures
	Type of risk	Equity risk treated as credit risk
	Methods to determine risk weights	Simple Risk Weight approach
	Risk weights	190%
r080 c020	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk
	Exposure class	Equity exposures

r080 c020

Type of risk	Equity risk treated as credit risk
Methods to determine risk weights	Simple Risk Weight approach
Risk weights	290%

r080 c060

Metric	Exposure value [mi]
Base	Exposures
Main category	Instruments subject to credit risk
Exposure class	Equity exposures
Type of risk	Equity risk treated as credit risk
Methods to determine risk weights	Simple Risk Weight approach
Risk weights	290%

r080 c080

Metric	Risk weighted exposure amount [mi]
Base	Exposures
Main category	Instruments subject to credit risk
Exposure class	Equity exposures
Type of risk	Equity risk treated as credit risk
Methods to determine risk weights	Simple Risk Weight approach
Risk weights	290%

r080 c090

Metric	Expected loss amount [mi]
Base	Memorandum items
Main category	Instruments subject to credit risk
Exposure class	Equity exposures
Type of risk	Equity risk treated as credit risk
Methods to determine risk weights	Simple Risk Weight approach
Risk weights	290%

r090 c020

Metric	Original exposure pre conversion factors [mi]
Base	Exposures
Main category	Instruments subject to credit risk
Exposure class	Equity exposures
Type of risk	Equity risk treated as credit risk
Methods to determine risk weights	Simple Risk Weight approach
Risk weights	370%

r090 c060

Metric	Exposure value [mi]
Base	Exposures
Main category	Instruments subject to credit risk
Exposure class	Equity exposures
Type of risk	Equity risk treated as credit risk
Methods to determine risk weights	Simple Risk Weight approach
Risk weights	370%

r090 c080

Metric	Risk weighted exposure amount [mi]
Base	Exposures
Main category	Instruments subject to credit risk
Exposure class	Equity exposures
Type of risk	Equity risk treated as credit risk

| r090 c080 | Methods to determine risk weights | Simple Risk Weight approach |
| | Risk weights | 370% |

r090 c090	Metric	Expected loss amount [mi]
	Base	Memorandum items
	Main category	Instruments subject to credit risk
	Exposure class	Equity exposures
	Type of risk	Equity risk treated as credit risk
	Methods to determine risk weights	Simple Risk Weight approach
	Risk weights	370%

r100 c020	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk
	Exposure class	Equity exposures
	Type of risk	Equity risk treated as credit risk
	Methods to determine risk weights	Internal models approach

r100 c080	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk
	Exposure class	Equity exposures
	Type of risk	Equity risk treated as credit risk
	Methods to determine risk weights	Internal models approach

r110 c010	Metric	PD assigned to the obligor grade or pool [pi]
	Base	Memorandum items
	Main category	Holdings
	Exposure class	Equity exposures
	Type of risk	Equity risk treated as credit risk
	Main Category underlying	Equity instruments
	Related parties/Relationships	Entities of the financial sector
	Risk weights	250%
	Significant investments	Significant Investment

r110 c020	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Holdings
	Exposure class	Equity exposures
	Type of risk	Equity risk treated as credit risk
	Main Category underlying	Equity instruments
	Related parties/Relationships	Entities of the financial sector
	Risk weights	250%
	Significant investments	Significant Investment

r110 c030	Metric	CRM substitution effects Outflows including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Holdings
	Exposure class	Equity exposures

r110 c030

Type of risk	Equity risk treated as credit risk
CRM Effects/Collateral	Unfunded credit guarantees
Main Category underlying	Equity instruments
Related parties/Relationships	Entities of the financial sector
Risk weights	250%
Significant investments	Significant Investment

r110 c040

Metric	CRM substitution effects Outflows including value adjustments and provisions [mi]
Base	Exposures
Main category	Holdings
Exposure class	Equity exposures
Type of risk	Equity risk treated as credit risk
CRM Effects/Collateral	Credit derivatives protection
Main Category underlying	Equity instruments
Related parties/Relationships	Entities of the financial sector
Risk weights	250%
Significant investments	Significant Investment

r110 c050

Metric	CRM substitution effects Outflows including value adjustments and provisions [mi]
Base	Exposures
Main category	Holdings
Exposure class	Equity exposures
Type of risk	Equity risk treated as credit risk
CRM Effects/Collateral	With credit protection
Main Category underlying	Equity instruments
Related parties/Relationships	Entities of the financial sector
Risk weights	250%
Significant investments	Significant Investment

r110 c060

Metric	Exposure value [mi]
Base	Exposures
Main category	Holdings
Exposure class	Equity exposures
Type of risk	Equity risk treated as credit risk
Main Category underlying	Equity instruments
Related parties/Relationships	Entities of the financial sector
Risk weights	250%
Significant investments	Significant Investment

r110 c070

Metric	LGD [pi]
Base	Memorandum items
Main category	Holdings
Exposure class	Equity exposures
Type of risk	Equity risk treated as credit risk
Main Category underlying	Equity instruments
Related parties/Relationships	Entities of the financial sector
Risk weights	250%
Significant investments	Significant Investment

r110 c080		
	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Holdings
	Exposure class	Equity exposures
	Type of risk	Equity risk treated as credit risk
	Main Category underlying	Equity instruments
	Related parties/Relationships	Entities of the financial sector
	Risk weights	250%
	Significant investments	Significant Investment

r110 c090		
	Metric	Expected loss amount [mi]
	Base	Memorandum items
	Main category	Holdings
	Exposure class	Equity exposures
	Type of risk	Equity risk treated as credit risk
	Main Category underlying	Equity instruments
	Related parties/Relationships	Entities of the financial sector
	Risk weights	250%
	Significant investments	Significant Investment

C 10.02 - Credit risk: Equity - IRB approaches to capital requirements - Breakdown of total exposures under the PD/LGD Approach by obligor grades

r999 c010		
	Metric	PD assigned to the obligor grade or pool [pi]
	Base	Memorandum items
	Exposure class	Equity exposures
	Type of risk	Equity risk treated as credit risk
	Obligor grade	<Key value>

r999 c020		
	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Exposure class	Equity exposures
	Type of risk	Equity risk treated as credit risk
	Obligor grade	<Key value>

r999 c060		
	Metric	Exposure value [mi]
	Base	Exposures
	Exposure class	Equity exposures
	Type of risk	Equity risk treated as credit risk
	Obligor grade	<Key value>

r999 c070		
	Metric	Exposure weighted average LGD [pi]
	Base	Memorandum items
	Exposure class	Equity exposures
	Type of risk	Equity risk treated as credit risk
	Obligor grade	<Key value>

r999 c080		
	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Exposure class	Equity exposures

| r999 c080 | Type of risk | Equity risk treated as credit risk |
| | Obligor grade | <Key value> |

r999 c090	Metric	Expected loss amount [mi]
	Base	Memorandum items
	Exposure class	Equity exposures
	Type of risk	Equity risk treated as credit risk
	Obligor grade	<Key value>

C 11.00 - Settlement/Delivery risk

| r010 c010 | Metric | Unsettled transactions at settlement price [mi] |
| | Prudential portfolio | Banking book |

| r010 c020 | Metric | Price difference exposure due to unsettled transactions [mi] |
| | Prudential portfolio | Banking book |

| r010 c030 | Metric | Own funds requirements [mi] |
| | Prudential portfolio | Banking book |

| r010 c040 | Metric | Total risk exposure amount [mi] |
| | Prudential portfolio | Banking book |

r020 c010	Metric	Unsettled transactions at settlement price [mi]
	Prudential portfolio	Banking book
	Time from the due time for settlement	0-4 days

r020 c020	Metric	Price difference exposure due to unsettled transactions [mi]
	Prudential portfolio	Banking book
	Time from the due time for settlement	0-4 days

r020 c030	Metric	Own funds requirements [mi]
	Prudential portfolio	Banking book
	Time from the due time for settlement	0-4 days

r030 c010	Metric	Unsettled transactions at settlement price [mi]
	Prudential portfolio	Banking book
	Time from the due time for settlement	5-15 days

r030 c020	Metric	Price difference exposure due to unsettled transactions [mi]
	Prudential portfolio	Banking book
	Time from the due time for settlement	5-15 days

r030 c030	Metric	Own funds requirements [mi]
	Prudential portfolio	Banking book
	Time from the due time for settlement	5-15 days

r040 c010	Metric	Unsettled transactions at settlement price [mi]
	Prudential portfolio	Banking book
	Time from the due time for settlement	16-30 days

r040 c020	Metric	Price difference exposure due to unsettled transactions [mi]
	Prudential portfolio	Banking book
	Time from the due time for settlement	16-30 days

r040 c030	Metric	Own funds requirements [mi]	
	Prudential portfolio	Banking book	
	Time from the due time for settlement	16-30 days	
r050 c010	Metric	Unsettled transactions at settlement price [mi]	
	Prudential portfolio	Banking book	
	Time from the due time for settlement	31 to 45 days	
r050 c020	Metric	Price difference exposure due to unsettled transactions [mi]	
	Prudential portfolio	Banking book	
	Time from the due time for settlement	31 to 45 days	
r050 c030	Metric	Own funds requirements [mi]	
	Prudential portfolio	Banking book	
	Time from the due time for settlement	31 to 45 days	
r060 c010	Metric	Unsettled transactions at settlement price [mi]	
	Prudential portfolio	Banking book	
	Time from the due time for settlement	>=46 days	
r060 c020	Metric	Price difference exposure due to unsettled transactions [mi]	
	Prudential portfolio	Banking book	
	Time from the due time for settlement	>=46 days	
r060 c030	Metric	Own funds requirements [mi]	
	Prudential portfolio	Banking book	
	Time from the due time for settlement	>=46 days	
r070 c010	Metric	Unsettled transactions at settlement price [mi]	
	Prudential portfolio	Trading book	
r070 c020	Metric	Price difference exposure due to unsettled transactions [mi]	
	Prudential portfolio	Trading book	
r070 c030	Metric	Own funds requirements [mi]	
	Prudential portfolio	Trading book	
r070 c040	Metric	Total risk exposure amount [mi]	
	Prudential portfolio	Trading book	
r080 c010	Metric	Unsettled transactions at settlement price [mi]	
	Prudential portfolio	Trading book	
	Time from the due time for settlement	0-4 days	
r080 c020	Metric	Price difference exposure due to unsettled transactions [mi]	
	Prudential portfolio	Trading book	
	Time from the due time for settlement	0-4 days	
r080 c030	Metric	Own funds requirements [mi]	
	Prudential portfolio	Trading book	
	Time from the due time for settlement	0-4 days	
r090 c010	Metric	Unsettled transactions at settlement price [mi]	
	Prudential portfolio	Trading book	
	Time from the due time for settlement	5-15 days	

r090 c020	Metric	Price difference exposure due to unsettled transactions [mi]
	Prudential portfolio	Trading book
	Time from the due time for settlement	5-15 days

r090 c030	Metric	Own funds requirements [mi]
	Prudential portfolio	Trading book
	Time from the due time for settlement	5-15 days

r100 c010	Metric	Unsettled transactions at settlement price [mi]
	Prudential portfolio	Trading book
	Time from the due time for settlement	16-30 days

r100 c020	Metric	Price difference exposure due to unsettled transactions [mi]
	Prudential portfolio	Trading book
	Time from the due time for settlement	16-30 days

r100 c030	Metric	Own funds requirements [mi]
	Prudential portfolio	Trading book
	Time from the due time for settlement	16-30 days

r110 c010	Metric	Unsettled transactions at settlement price [mi]
	Prudential portfolio	Trading book
	Time from the due time for settlement	31 to 45 days

r110 c020	Metric	Price difference exposure due to unsettled transactions [mi]
	Prudential portfolio	Trading book
	Time from the due time for settlement	31 to 45 days

r110 c030	Metric	Own funds requirements [mi]
	Prudential portfolio	Trading book
	Time from the due time for settlement	31 to 45 days

r120 c010	Metric	Unsettled transactions at settlement price [mi]
	Prudential portfolio	Trading book
	Time from the due time for settlement	>=46 days

r120 c020	Metric	Price difference exposure due to unsettled transactions [mi]
	Prudential portfolio	Trading book
	Time from the due time for settlement	>=46 days

r120 c030	Metric	Own funds requirements [mi]
	Prudential portfolio	Trading book
	Time from the due time for settlement	>=46 days

C 12.00 - Credit risk: Securitisations - Standardised Approach to own funds requirements

r010 c010	Metric	Total amount of securitisation exposures originated [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposure class	Items representing securitisation positions

r010 c020	Metric	CRM Funded credit protection (Cva) [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment

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r010 c020	Exposure class	Items representing securitisation positions
	CRM Effects/Collateral	Funded credit derivatives issued
	Type of risk transfer	Synthetic transactions
r010 c030	Metric	CRM unfunded credit protection adjusted values (G*) - Outflows [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposure class	Items representing securitisation positions
	CRM Effects/Collateral	Credit derivatives - Substitution effect
	Type of risk transfer	Synthetic transactions
r010 c040	Metric	Notional amount retained or repurchased of credit protection [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposure class	Items representing securitisation positions
	CRM Effects/Collateral	Funded credit derivatives issued repurchased
	Type of risk transfer	Synthetic transactions
r010 c050	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposure class	Items representing securitisation positions
r010 c060	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposure class	Items representing securitisation positions
r010 c070	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposure class	Items representing securitisation positions
r010 c080	Metric	CRM substitution effects - Unfunded credit protection: adjusted values (GA) [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposure class	Items representing securitisation positions
	CRM Effects/Collateral	Unfunded credit protection - Substitution effect
	Type of risk transfer	Traditional transactions
r010 c090	Metric	CRM substitution effects - Funded credit protection [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposure class	Items representing securitisation positions
	CRM Effects/Collateral	Financial collateral simple method
	Type of risk transfer	Traditional transactions
r010 c100	Metric	CRM substitution effects Outflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposure class	Items representing securitisation positions

r010 c100	CRM Effects/Collateral	CRM techniques substitution effect
	Type of risk transfer	Traditional transactions
r010 c110	Metric	CRM substitution effects Inflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposure class	Items representing securitisation positions
	Type of risk transfer	Traditional transactions
r010 c120	Metric	Exposure after CRM substitution effects pre conversion factors, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposure class	Items representing securitisation positions
r010 c130	Metric	CRM Financial collateral: adjusted value (Cvam) [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposure class	Items representing securitisation positions
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
	Type of risk transfer	Traditional transactions
r010 c140	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposure class	Items representing securitisation positions
r010 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposure class	Items representing securitisation positions
	Conversion factors for off-balance sheet items	0%
r010 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposure class	Items representing securitisation positions
	Conversion factors for off-balance sheet items	>0% and <=20%
r010 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposure class	Items representing securitisation positions
	Conversion factors for off-balance sheet items	>20% and <=50%
r010 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposure class	Items representing securitisation positions
	Conversion factors for off-balance sheet items	>50% and <=100%
r010 c190	Metric	Exposure value, net of value adjustments and provisions [mi]

r010 c190	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposure class	Items representing securitisation positions

r010 c200	Metric	Exposure value, net of value adjustments and provisions, deducted from own funds [mi]
	Base	Own funds
	Main category	Instruments subject to securitisation credit risk treatment
	Exposure class	Items representing securitisation positions

r010 c210	Metric	Exposure value, net of value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Standardised Approach

r010 c220	Metric	Exposure value, net of value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 1
	Methods to determine risk weights	Ratings Based Method
	Use of external ratings	Direct issue credit assessment

r010 c230	Metric	Exposure value, net of value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 2
	Methods to determine risk weights	Ratings Based Method
	Use of external ratings	Direct issue credit assessment

r010 c240	Metric	Exposure value, net of value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 3
	Methods to determine risk weights	Ratings Based Method
	Use of external ratings	Direct issue credit assessment

r010 c250	Metric	Exposure value, net of value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 4
	Methods to determine risk weights	Ratings Based Method
	Use of external ratings	Direct issue long-term credit assessment

r010 c260	Metric	Exposure value, net of value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment

r010 c260	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS other
	Methods to determine risk weights	Ratings Based Method
	Risk weights	1250%
	Use of external ratings	Direct issue credit assessment
r010 c270	Metric	Exposure value, net of value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	1250% for positions not subject to any method
	Risk weights	1250%
	Use of external ratings	Unrated exposure where a derived rating is not used
r010 c280	Metric	Exposure value, net of value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Look-Through-Approach
	Use of external ratings	Without direct issue credit assessment
r010 c290	Metric	Exposure value, net of value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Look-Through-Approach
	Securitisation structure	Second loss in ABCP
	Use of external ratings	Without direct issue credit assessment
r010 c300	Metric	Average risk weight [pi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Look-Through-Approach
	Use of external ratings	Without direct issue credit assessment
r010 c310	Metric	Exposure value, net of value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Internal Assessment Approach
	Use of external ratings	Without direct issue credit assessment
r010 c320	Metric	Average risk weight [pi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Internal Assessment Approach
	Use of external ratings	Without direct issue credit assessment

r010 c330	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposure class	Items representing securitisation positions
r010 c340	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposure class	Items representing securitisation positions
	Type of risk transfer	Synthetic transactions
r010 c350	Metric	Overall effect (adjustment) due to infringement of the due diligence provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposure class	Items representing securitisation positions
r010 c360	Metric	Adjustment to the risk-weighted exposure amount due to maturity mismatches [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposure class	Items representing securitisation positions
r010 c370	Metric	Risk weighted exposure amount before CAP [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposure class	Items representing securitisation positions
r010 c380	Metric	Risk weighted exposure amount after CAP [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposure class	Items representing securitisation positions
r010 c390	Metric	Own funds requirements [mi]
	Base	Memorandum items
	Main category	Instruments subject to securitisation credit risk treatment
	Exposure class	Items representing securitisation positions
	CRM Effects/Collateral	CRM techniques substitution effect
r020 c010	Metric	Total amount of securitisation exposures originated [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposure class	Items representing securitisation positions
	Type of underlying	Securitisation, Re-Securitisation
r020 c020	Metric	CRM Funded credit protection (Cva) [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposure class	Items representing securitisation positions
	CRM Effects/Collateral	Funded credit derivatives issued
	Type of risk transfer	Synthetic transactions
	Type of underlying	Securitisation, Re-Securitisation

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r020 c030		
	Metric	CRM unfunded credit protection adjusted values (G*) - Outflows [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposure class	Items representing securitisation positions
	CRM Effects/Collateral	Credit derivatives - Substitution effect
	Type of risk transfer	Synthetic transactions
	Type of underlying	Securitisation, Re-Securitisation

r020 c040		
	Metric	Notional amount retained or repurchased of credit protection [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposure class	Items representing securitisation positions
	CRM Effects/Collateral	Funded credit derivatives issued repurchased
	Type of risk transfer	Synthetic transactions
	Type of underlying	Securitisation, Re-Securitisation

r020 c050		
	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposure class	Items representing securitisation positions
	Type of underlying	Securitisation, Re-Securitisation

r020 c060		
	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposure class	Items representing securitisation positions
	Type of underlying	Securitisation, Re-Securitisation

r020 c070		
	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposure class	Items representing securitisation positions
	Type of underlying	Securitisation, Re-Securitisation

r020 c080		
	Metric	CRM substitution effects - Unfunded credit protection: adjusted values (GA) [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposure class	Items representing securitisation positions
	CRM Effects/Collateral	Unfunded credit protection - Substitution effect
	Type of risk transfer	Traditional transactions
	Type of underlying	Securitisation, Re-Securitisation

r020 c090		
	Metric	CRM substitution effects - Funded credit protection [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposure class	Items representing securitisation positions
	CRM Effects/Collateral	Financial collateral simple method
	Type of risk transfer	Traditional transactions
	Type of underlying	Securitisation, Re-Securitisation

COREP

r020 c100	Metric	CRM substitution effects Outflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposure class	Items representing securitisation positions
	CRM Effects/Collateral	CRM techniques substitution effect
	Type of risk transfer	Traditional transactions
	Type of underlying	Securitisation, Re-Securitisation
r020 c110	Metric	CRM substitution effects Inflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposure class	Items representing securitisation positions
	Type of risk transfer	Traditional transactions
	Type of underlying	Securitisation, Re-Securitisation
r020 c120	Metric	Exposure after CRM substitution effects pre conversion factors, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposure class	Items representing securitisation positions
	Type of underlying	Securitisation, Re-Securitisation
r020 c130	Metric	CRM Financial collateral: adjusted value (Cvam) [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposure class	Items representing securitisation positions
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
	Type of risk transfer	Traditional transactions
	Type of underlying	Securitisation, Re-Securitisation
r020 c140	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposure class	Items representing securitisation positions
	Type of underlying	Securitisation, Re-Securitisation
r020 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposure class	Items representing securitisation positions
	Conversion factors for off-balance sheet items	0%
	Type of underlying	Securitisation, Re-Securitisation
r020 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposure class	Items representing securitisation positions
	Conversion factors for off-balance sheet items	>0% and <=20%
	Type of underlying	Securitisation, Re-Securitisation
r020 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]

r020 c170	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposure class	Items representing securitisation positions
	Conversion factors for off-balance sheet items	>20% and <=50%
	Type of underlying	Securitisation, Re-Securitisation
r020 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposure class	Items representing securitisation positions
	Conversion factors for off-balance sheet items	>50% and <=100%
	Type of underlying	Securitisation, Re-Securitisation
r020 c190	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposure class	Items representing securitisation positions
	Type of underlying	Securitisation, Re-Securitisation
r020 c200	Metric	Exposure value, net of value adjustments and provisions, deducted from own funds [mi]
	Base	Own funds
	Main category	Instruments subject to securitisation credit risk treatment
	Exposure class	Items representing securitisation positions
	Type of underlying	Securitisation, Re-Securitisation
r020 c210	Metric	Exposure value, net of value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Standardised Approach
	Type of underlying	Securitisation, Re-Securitisation
r020 c220	Metric	Exposure value, net of value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 1
	Methods to determine risk weights	Ratings Based Method
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Direct issue credit assessment
r020 c230	Metric	Exposure value, net of value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 2
	Methods to determine risk weights	Ratings Based Method
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Direct issue credit assessment

r020 c240	Metric	Exposure value, net of value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 3
	Methods to determine risk weights	Ratings Based Method
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Direct issue credit assessment
r020 c250	Metric	Exposure value, net of value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 4
	Methods to determine risk weights	Ratings Based Method
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Direct issue long-term credit assessment
r020 c260	Metric	Exposure value, net of value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS other
	Methods to determine risk weights	Ratings Based Method
	Risk weights	1250%
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Direct issue credit assessment
r020 c270	Metric	Exposure value, net of value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	1250% for positions not subject to any method
	Risk weights	1250%
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Unrated exposure where a derived rating is not used
r020 c280	Metric	Exposure value, net of value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Look-Through-Approach
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Without direct issue credit assessment
r020 c290	Metric	Exposure value, net of value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment

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r020 c290		
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Look-Through-Approach
	Securitisation structure	Second loss in ABCP
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Without direct issue credit assessment

r020 c300		
	Metric	Average risk weight [pi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Look-Through-Approach
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Without direct issue credit assessment

r020 c310		
	Metric	Exposure value, net of value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Internal Assessment Approach
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Without direct issue credit assessment

r020 c320		
	Metric	Average risk weight [pi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Internal Assessment Approach
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Without direct issue credit assessment

r020 c330		
	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposure class	Items representing securitisation positions
	Type of underlying	Securitisation, Re-Securitisation

r020 c340		
	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposure class	Items representing securitisation positions
	Type of risk transfer	Synthetic transactions
	Type of underlying	Securitisation, Re-Securitisation

r020 c350		
	Metric	Overall effect (adjustment) due to infringement of the due diligence provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposure class	Items representing securitisation positions
	Type of underlying	Securitisation, Re-Securitisation

r020 c360		
	Metric	Adjustment to the risk-weighted exposure amount due to maturity mismatches [mi]

r020 c360	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposure class	Items representing securitisation positions
	Type of underlying	Securitisation, Re-Securitisation
r020 c370	Metric	Risk weighted exposure amount before CAP [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposure class	Items representing securitisation positions
	Type of underlying	Securitisation, Re-Securitisation
r020 c380	Metric	Risk weighted exposure amount after CAP [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposure class	Items representing securitisation positions
	Type of underlying	Securitisation, Re-Securitisation
r020 c390	Metric	Own funds requirements [mi]
	Base	Memorandum items
	Main category	Instruments subject to securitisation credit risk treatment
	Exposure class	Items representing securitisation positions
	CRM Effects/Collateral	CRM techniques substitution effect
	Type of underlying	Securitisation, Re-Securitisation
r030 c010	Metric	Total amount of securitisation exposures originated [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Originator
r030 c020	Metric	CRM Funded credit protection (Cva) [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposure class	Items representing securitisation positions
	CRM Effects/Collateral	Funded credit derivatives issued
	Role in the securitisation process	Originator
	Type of risk transfer	Synthetic transactions
r030 c030	Metric	CRM unfunded credit protection adjusted values (G*) - Outflows [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposure class	Items representing securitisation positions
	CRM Effects/Collateral	Credit derivatives - Substitution effect
	Role in the securitisation process	Originator
	Type of risk transfer	Synthetic transactions
r030 c040	Metric	Notional amount retained or repurchased of credit protection [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposure class	Items representing securitisation positions

r030 c040	CRM Effects/Collateral	Funded credit derivatives issued repurchased
	Role in the securitisation process	Originator
	Type of risk transfer	Synthetic transactions

r030 c050	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Originator

r030 c060	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Originator

r030 c070	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Originator

r030 c080	Metric	CRM substitution effects - Unfunded credit protection: adjusted values (GA) [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposure class	Items representing securitisation positions
	CRM Effects/Collateral	Unfunded credit protection - Substitution effect
	Role in the securitisation process	Originator
	Type of risk transfer	Traditional transactions

r030 c090	Metric	CRM substitution effects - Funded credit protection [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposure class	Items representing securitisation positions
	CRM Effects/Collateral	Financial collateral simple method
	Role in the securitisation process	Originator
	Type of risk transfer	Traditional transactions

r030 c100	Metric	CRM substitution effects Outflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposure class	Items representing securitisation positions
	CRM Effects/Collateral	CRM techniques substitution effect
	Role in the securitisation process	Originator
	Type of risk transfer	Traditional transactions

r030 c110	Metric	CRM substitution effects Inflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposure class	Items representing securitisation positions

r030 c110	Role in the securitisation process	Originator	
	Type of risk transfer	Traditional transactions	
r030 c120	Metric	Exposure after CRM substitution effects pre conversion factors, net of value adjustments and provisions [mi]	
	Base	Exposures	
	Main category	Instruments subject to securitisation credit risk treatment	
	Exposure class	Items representing securitisation positions	
	Role in the securitisation process	Originator	
r030 c130	Metric	CRM Financial collateral: adjusted value (Cvam) [mi]	
	Base	Exposures	
	Main category	Instruments subject to securitisation credit risk treatment	
	Exposure class	Items representing securitisation positions	
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)	
	Role in the securitisation process	Originator	
	Type of risk transfer	Traditional transactions	
r030 c140	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]	
	Base	Exposures	
	Main category	Instruments subject to securitisation credit risk treatment	
	Exposure class	Items representing securitisation positions	
	Role in the securitisation process	Originator	
r030 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]	
	Base	Exposures	
	Main category	Instruments subject to securitisation credit risk treatment	
	Exposure class	Items representing securitisation positions	
	Conversion factors for off-balance sheet items	0%	
	Role in the securitisation process	Originator	
r030 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]	
	Base	Exposures	
	Main category	Instruments subject to securitisation credit risk treatment	
	Exposure class	Items representing securitisation positions	
	Conversion factors for off-balance sheet items	>0% and <=20%	
	Role in the securitisation process	Originator	
r030 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]	
	Base	Exposures	
	Main category	Instruments subject to securitisation credit risk treatment	
	Exposure class	Items representing securitisation positions	
	Conversion factors for off-balance sheet items	>20% and <=50%	
	Role in the securitisation process	Originator	
r030 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]	
	Base	Exposures	
	Main category	Instruments subject to securitisation credit risk treatment	
	Exposure class	Items representing securitisation positions	
	Conversion factors for off-balance sheet items	>50% and <=100%	
	Role in the securitisation process	Originator	

r030 c190	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Originator

r030 c200	Metric	Exposure value, net of value adjustments and provisions, deducted from own funds [mi]
	Base	Own funds
	Main category	Instruments subject to securitisation credit risk treatment
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Originator

r030 c210	Metric	Exposure value, net of value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Standardised Approach
	Role in the securitisation process	Originator

r030 c220	Metric	Exposure value, net of value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 1
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Originator
	Use of external ratings	Direct issue credit assessment

r030 c230	Metric	Exposure value, net of value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 2
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Originator
	Use of external ratings	Direct issue credit assessment

r030 c240	Metric	Exposure value, net of value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 3
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Originator
	Use of external ratings	Direct issue credit assessment

r030 c250	Metric	Exposure value, net of value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment

r030 c250	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 4
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Originator
	Use of external ratings	Direct issue long-term credit assessment
r030 c260	Metric	Exposure value, net of value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS other
	Methods to determine risk weights	Ratings Based Method
	Risk weights	1250%
	Role in the securitisation process	Originator
	Use of external ratings	Direct issue credit assessment
r030 c270	Metric	Exposure value, net of value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	1250% for positions not subject to any method
	Risk weights	1250%
	Role in the securitisation process	Originator
	Use of external ratings	Unrated exposure where a derived rating is not used
r030 c280	Metric	Exposure value, net of value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Look-Through-Approach
	Role in the securitisation process	Originator
	Use of external ratings	Without direct issue credit assessment
r030 c290	Metric	Exposure value, net of value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Look-Through-Approach
	Role in the securitisation process	Originator
	Securitisation structure	Second loss in ABCP
	Use of external ratings	Without direct issue credit assessment
r030 c300	Metric	Average risk weight [pi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Look-Through-Approach
	Role in the securitisation process	Originator

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r030 c300	Use of external ratings	Without direct issue credit assessment
r030 c310	Metric	Exposure value, net of value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Internal Assessment Approach
	Role in the securitisation process	Originator
	Use of external ratings	Without direct issue credit assessment
r030 c320	Metric	Average risk weight [pi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Internal Assessment Approach
	Role in the securitisation process	Originator
	Use of external ratings	Without direct issue credit assessment
r030 c330	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Originator
r030 c340	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Originator
	Type of risk transfer	Synthetic transactions
r030 c350	Metric	Overall effect (adjustment) due to infringement of the due diligence provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Originator
r030 c360	Metric	Adjustment to the risk-weighted exposure amount due to maturity mismatches [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Originator
r030 c370	Metric	Risk weighted exposure amount before CAP [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Originator
r040 c010	Metric	Total amount of securitisation exposures originated [mi]
	Base	Exposures

r040 c010	Main category		Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class		Items representing securitisation positions
	Role in the securitisation process		Originator
r040 c020	Metric		CRM Funded credit protection (Cva) [mi]
	Base		Exposures
	Main category		Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class		Items representing securitisation positions
	CRM Effects/Collateral		Funded credit derivatives issued
	Role in the securitisation process		Originator
	Type of risk transfer		Synthetic transactions
r040 c030	Metric		CRM unfunded credit protection adjusted values (G*) - Outflows [mi]
	Base		Exposures
	Main category		Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class		Items representing securitisation positions
	CRM Effects/Collateral		Credit derivatives - Substitution effect
	Role in the securitisation process		Originator
	Type of risk transfer		Synthetic transactions
r040 c040	Metric		Notional amount retained or repurchased of credit protection [mi]
	Base		Exposures
	Main category		Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class		Items representing securitisation positions
	CRM Effects/Collateral		Funded credit derivatives issued repurchased
	Role in the securitisation process		Originator
	Type of risk transfer		Synthetic transactions
r040 c050	Metric		Original exposure pre conversion factors [mi]
	Base		Exposures
	Main category		Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class		Items representing securitisation positions
	Role in the securitisation process		Originator
r040 c060	Metric		Value adjustments and provision associated with the original exposure [mi]
	Base		Exposures
	Main category		Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class		Items representing securitisation positions
	Role in the securitisation process		Originator
r040 c070	Metric		Exposure net of value adjustments and provisions [mi]
	Base		Exposures
	Main category		Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class		Items representing securitisation positions
	Role in the securitisation process		Originator
r040 c080	Metric		CRM substitution effects - Unfunded credit protection: adjusted values (GA) [mi]
	Base		Exposures
	Main category		Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class		Items representing securitisation positions

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r040 c080	CRM Effects/Collateral	Unfunded credit protection - Substitution effect
	Role in the securitisation process	Originator
	Type of risk transfer	Traditional transactions
r040 c090	Metric	CRM substitution effects - Funded credit protection [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	CRM Effects/Collateral	Financial collateral simple method
	Role in the securitisation process	Originator
	Type of risk transfer	Traditional transactions
r040 c100	Metric	CRM substitution effects Outflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	CRM Effects/Collateral	CRM techniques substitution effect
	Role in the securitisation process	Originator
	Type of risk transfer	Traditional transactions
r040 c110	Metric	CRM substitution effects Inflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Originator
	Type of risk transfer	Traditional transactions
r040 c120	Metric	Exposure after CRM substitution effects pre conversion factors, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Originator
r040 c130	Metric	CRM Financial collateral: adjusted value (Cvam) [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
	Role in the securitisation process	Originator
	Type of risk transfer	Traditional transactions
r040 c140	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Originator
r040 c190	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items

r040 c190	Exposure class	Items representing securitisation positions	
	Role in the securitisation process	Originator	
r040 c200	Metric	Exposure value, net of value adjustments and provisions, deducted from own funds [mi]	
	Base	Own funds	
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items	
	Exposure class	Items representing securitisation positions	
	Role in the securitisation process	Originator	
r040 c210	Metric	Exposure value, net of value adjustments and provisions, subject to risk weights [mi]	
	Base	Exposures	
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items	
	Exposure class	Items representing securitisation positions	
	Methods to determine risk weights	Standardised Approach	
	Role in the securitisation process	Originator	
r040 c220	Metric	Exposure value, net of value adjustments and provisions, subject to risk weights [mi]	
	Base	Exposures	
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items	
	Exposure class	Items representing securitisation positions	
	Exposures by Credit Quality steps at reporting date	CQS 1	
	Methods to determine risk weights	Ratings Based Method	
	Role in the securitisation process	Originator	
	Use of external ratings	Direct issue credit assessment	
r040 c230	Metric	Exposure value, net of value adjustments and provisions, subject to risk weights [mi]	
	Base	Exposures	
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items	
	Exposure class	Items representing securitisation positions	
	Exposures by Credit Quality steps at reporting date	CQS 2	
	Methods to determine risk weights	Ratings Based Method	
	Role in the securitisation process	Originator	
	Use of external ratings	Direct issue credit assessment	
r040 c240	Metric	Exposure value, net of value adjustments and provisions, subject to risk weights [mi]	
	Base	Exposures	
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items	
	Exposure class	Items representing securitisation positions	
	Exposures by Credit Quality steps at reporting date	CQS 3	
	Methods to determine risk weights	Ratings Based Method	
	Role in the securitisation process	Originator	
	Use of external ratings	Direct issue credit assessment	
r040 c250	Metric	Exposure value, net of value adjustments and provisions, subject to risk weights [mi]	
	Base	Exposures	
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items	
	Exposure class	Items representing securitisation positions	
	Exposures by Credit Quality steps at reporting date	CQS 4	
	Methods to determine risk weights	Ratings Based Method	

r040 c250	Role in the securitisation process	Originator
	Use of external ratings	Direct issue long-term credit assessment

r040 c260	Metric	Exposure value, net of value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS other
	Methods to determine risk weights	Ratings Based Method
	Risk weights	1250%
	Role in the securitisation process	Originator
	Use of external ratings	Direct issue credit assessment

r040 c270	Metric	Exposure value, net of value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	1250% for positions not subject to any method
	Risk weights	1250%
	Role in the securitisation process	Originator
	Use of external ratings	Unrated exposure where a derived rating is not used

r040 c280	Metric	Exposure value, net of value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Look-Through-Approach
	Role in the securitisation process	Originator
	Use of external ratings	Without direct issue credit assessment

r040 c290	Metric	Exposure value, net of value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Look-Through-Approach
	Role in the securitisation process	Originator
	Securitisation structure	Second loss in ABCP
	Use of external ratings	Without direct issue credit assessment

r040 c300	Metric	Average risk weight [pi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Look-Through-Approach
	Role in the securitisation process	Originator
	Use of external ratings	Without direct issue credit assessment

r040 c310	Metric	Exposure value, net of value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures

r040 c310	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Internal Assessment Approach
	Role in the securitisation process	Originator
	Use of external ratings	Without direct issue credit assessment
r040 c320	Metric	Average risk weight [pi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Internal Assessment Approach
	Role in the securitisation process	Originator
	Use of external ratings	Without direct issue credit assessment
r040 c330	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Originator
r040 c340	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Originator
	Type of risk transfer	Synthetic transactions
r040 c350	Metric	Overall effect (adjustment) due to infringement of the due diligence provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Originator
r040 c360	Metric	Adjustment to the risk-weighted exposure amount due to maturity mismatches [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Originator
r040 c370	Metric	Risk weighted exposure amount before CAP [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Originator
r050 c010	Metric	Total amount of securitisation exposures originated [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Originator

r050 c010	Type of underlying	Underlying positions others than securitisation positions
r050 c020	Metric	CRM Funded credit protection (Cva) [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	CRM Effects/Collateral	Funded credit derivatives issued
	Role in the securitisation process	Originator
	Type of risk transfer	Synthetic transactions
	Type of underlying	Underlying positions others than securitisation positions
r050 c030	Metric	CRM unfunded credit protection adjusted values (G*) - Outflows [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	CRM Effects/Collateral	Credit derivatives - Substitution effect
	Role in the securitisation process	Originator
	Type of risk transfer	Synthetic transactions
	Type of underlying	Underlying positions others than securitisation positions
r050 c040	Metric	Notional amount retained or repurchased of credit protection [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	CRM Effects/Collateral	Funded credit derivatives issued repurchased
	Role in the securitisation process	Originator
	Type of risk transfer	Synthetic transactions
	Type of underlying	Underlying positions others than securitisation positions
r050 c050	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Originator
	Type of underlying	Underlying positions others than securitisation positions
r050 c060	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Originator
	Type of underlying	Underlying positions others than securitisation positions
r050 c070	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Originator
	Type of underlying	Underlying positions others than securitisation positions

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r050 c080	Metric	CRM substitution effects - Unfunded credit protection: adjusted values (GA) [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	CRM Effects/Collateral	Unfunded credit protection - Substitution effect
	Role in the securitisation process	Originator
	Type of risk transfer	Traditional transactions
	Type of underlying	Underlying positions others than securitisation positions
r050 c090	Metric	CRM substitution effects - Funded credit protection [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	CRM Effects/Collateral	Financial collateral simple method
	Role in the securitisation process	Originator
	Type of risk transfer	Traditional transactions
	Type of underlying	Underlying positions others than securitisation positions
r050 c100	Metric	CRM substitution effects Outflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	CRM Effects/Collateral	CRM techniques substitution effect
	Role in the securitisation process	Originator
	Type of risk transfer	Traditional transactions
	Type of underlying	Underlying positions others than securitisation positions
r050 c110	Metric	CRM substitution effects Inflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Originator
	Type of risk transfer	Traditional transactions
	Type of underlying	Underlying positions others than securitisation positions
r050 c120	Metric	Exposure after CRM substitution effects pre conversion factors, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Originator
	Type of underlying	Underlying positions others than securitisation positions
r050 c130	Metric	CRM Financial collateral: adjusted value (Cvam) [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
	Role in the securitisation process	Originator

r050 c130	Type of risk transfer	Traditional transactions
	Type of underlying	Underlying positions others than securitisation positions
r050 c140	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Originator
	Type of underlying	Underlying positions others than securitisation positions
r050 c190	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Originator
	Type of underlying	Underlying positions others than securitisation positions
r050 c200	Metric	Exposure value, net of value adjustments and provisions, deducted from own funds [mi]
	Base	Own funds
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Originator
	Type of underlying	Underlying positions others than securitisation positions
r050 c210	Metric	Exposure value, net of value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Standardised Approach
	Role in the securitisation process	Originator
	Type of underlying	Underlying positions others than securitisation positions
r050 c220	Metric	Exposure value, net of value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 1
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Originator
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Direct issue credit assessment
r050 c230	Metric	Exposure value, net of value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 2
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Originator

r050 c230	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Direct issue credit assessment

r050 c240	Metric	Exposure value, net of value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 3
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Originator
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Direct issue credit assessment

r050 c250	Metric	Exposure value, net of value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 4
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Originator
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Direct issue long-term credit assessment

r050 c260	Metric	Exposure value, net of value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS other
	Methods to determine risk weights	Ratings Based Method
	Risk weights	1250%
	Role in the securitisation process	Originator
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Direct issue credit assessment

r050 c270	Metric	Exposure value, net of value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	1250% for positions not subject to any method
	Risk weights	1250%
	Role in the securitisation process	Originator
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Unrated exposure where a derived rating is not used

r050 c280	Metric	Exposure value, net of value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions

r050 c280	Methods to determine risk weights	Look-Through-Approach
	Role in the securitisation process	Originator
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Without direct issue credit assessment
r050 c290	Metric	Exposure value, net of value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Look-Through-Approach
	Role in the securitisation process	Originator
	Securitisation structure	Second loss in ABCP
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Without direct issue credit assessment
r050 c300	Metric	Average risk weight [pi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Look-Through-Approach
	Role in the securitisation process	Originator
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Without direct issue credit assessment
r050 c310	Metric	Exposure value, net of value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Internal Assessment Approach
	Role in the securitisation process	Originator
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Without direct issue credit assessment
r050 c320	Metric	Average risk weight [pi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Internal Assessment Approach
	Role in the securitisation process	Originator
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Without direct issue credit assessment
r050 c330	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Originator
	Type of underlying	Underlying positions others than securitisation positions

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r050 c340	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Originator
	Type of risk transfer	Synthetic transactions
	Type of underlying	Underlying positions others than securitisation positions
r050 c350	Metric	Overall effect (adjustment) due to infringement of the due diligence provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Originator
	Type of underlying	Underlying positions others than securitisation positions
r050 c360	Metric	Adjustment to the risk-weighted exposure amount due to maturity mismatches [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Originator
	Type of underlying	Underlying positions others than securitisation positions
r050 c370	Metric	Risk weighted exposure amount before CAP [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Originator
	Type of underlying	Underlying positions others than securitisation positions
r060 c010	Metric	Total amount of securitisation exposures originated [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Originator
	Type of underlying	Securitisation, Re-Securitisation
r060 c020	Metric	CRM Funded credit protection (Cva) [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	CRM Effects/Collateral	Funded credit derivatives issued
	Role in the securitisation process	Originator
	Type of risk transfer	Synthetic transactions
	Type of underlying	Securitisation, Re-Securitisation
r060 c030	Metric	CRM unfunded credit protection adjusted values (G*) - Outflows [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions

r060 c030	CRM Effects/Collateral	Credit derivatives - Substitution effect
	Role in the securitisation process	Originator
	Type of risk transfer	Synthetic transactions
	Type of underlying	Securitisation, Re-Securitisation

r060 c040	Metric	Notional amount retained or repurchased of credit protection [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	CRM Effects/Collateral	Funded credit derivatives issued repurchased
	Role in the securitisation process	Originator
	Type of risk transfer	Synthetic transactions
	Type of underlying	Securitisation, Re-Securitisation

r060 c050	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Originator
	Type of underlying	Securitisation, Re-Securitisation

r060 c060	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Originator
	Type of underlying	Securitisation, Re-Securitisation

r060 c070	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Originator
	Type of underlying	Securitisation, Re-Securitisation

r060 c080	Metric	CRM substitution effects - Unfunded credit protection: adjusted values (GA) [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	CRM Effects/Collateral	Unfunded credit protection - Substitution effect
	Role in the securitisation process	Originator
	Type of risk transfer	Traditional transactions
	Type of underlying	Securitisation, Re-Securitisation

r060 c090	Metric	CRM substitution effects - Funded credit protection [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	CRM Effects/Collateral	Financial collateral simple method

r060 c090	Role in the securitisation process	Originator
	Type of risk transfer	Traditional transactions
	Type of underlying	Securitisation, Re-Securitisation

r060 c100	Metric	CRM substitution effects Outflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	CRM Effects/Collateral	CRM techniques substitution effect
	Role in the securitisation process	Originator
	Type of risk transfer	Traditional transactions
	Type of underlying	Securitisation, Re-Securitisation

r060 c110	Metric	CRM substitution effects Inflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Originator
	Type of risk transfer	Traditional transactions
	Type of underlying	Securitisation, Re-Securitisation

r060 c120	Metric	Exposure after CRM substitution effects pre conversion factors, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Originator
	Type of underlying	Securitisation, Re-Securitisation

r060 c130	Metric	CRM Financial collateral: adjusted value (Cvam) [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
	Role in the securitisation process	Originator
	Type of risk transfer	Traditional transactions
	Type of underlying	Securitisation, Re-Securitisation

r060 c140	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Originator
	Type of underlying	Securitisation, Re-Securitisation

r060 c190	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Originator

r060 c190	Type of underlying	Securitisation, Re-Securitisation
r060 c200	Metric	Exposure value, net of value adjustments and provisions, deducted from own funds [mi]
	Base	Own funds
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Originator
	Type of underlying	Securitisation, Re-Securitisation
r060 c210	Metric	Exposure value, net of value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Standardised Approach
	Role in the securitisation process	Originator
	Type of underlying	Securitisation, Re-Securitisation
r060 c220	Metric	Exposure value, net of value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 1
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Originator
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Direct issue credit assessment
r060 c230	Metric	Exposure value, net of value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 2
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Originator
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Direct issue credit assessment
r060 c240	Metric	Exposure value, net of value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 3
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Originator
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Direct issue credit assessment
r060 c250	Metric	Exposure value, net of value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures

r060 c250	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 4
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Originator
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Direct issue long-term credit assessment
r060 c260	Metric	Exposure value, net of value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS other
	Methods to determine risk weights	Ratings Based Method
	Risk weights	1250%
	Role in the securitisation process	Originator
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Direct issue credit assessment
r060 c270	Metric	Exposure value, net of value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	1250% for positions not subject to any method
	Risk weights	1250%
	Role in the securitisation process	Originator
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Unrated exposure where a derived rating is not used
r060 c280	Metric	Exposure value, net of value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Look-Through-Approach
	Role in the securitisation process	Originator
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Without direct issue credit assessment
r060 c290	Metric	Exposure value, net of value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Look-Through-Approach
	Role in the securitisation process	Originator
	Securitisation structure	Second loss in ABCP
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Without direct issue credit assessment

r060 c300	Metric	Average risk weight [pi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Look-Through-Approach
	Role in the securitisation process	Originator
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Without direct issue credit assessment

r060 c310	Metric	Exposure value, net of value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Internal Assessment Approach
	Role in the securitisation process	Originator
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Without direct issue credit assessment

r060 c320	Metric	Average risk weight [pi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Internal Assessment Approach
	Role in the securitisation process	Originator
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Without direct issue credit assessment

r060 c330	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Originator
	Type of underlying	Securitisation, Re-Securitisation

r060 c340	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Originator
	Type of risk transfer	Synthetic transactions
	Type of underlying	Securitisation, Re-Securitisation

r060 c350	Metric	Overall effect (adjustment) due to infringement of the due diligence provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Originator
	Type of underlying	Securitisation, Re-Securitisation

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r060 c360	Metric	Adjustment to the risk-weighted exposure amount due to maturity mismatches [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Originator
	Type of underlying	Securitisation, Re-Securitisation
r060 c370	Metric	Risk weighted exposure amount before CAP [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Originator
	Type of underlying	Securitisation, Re-Securitisation
r070 c010	Metric	Total amount of securitisation exposures originated [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Originator
r070 c020	Metric	CRM Funded credit protection (Cva) [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	CRM Effects/Collateral	Funded credit derivatives issued
	Role in the securitisation process	Originator
	Type of risk transfer	Synthetic transactions
r070 c030	Metric	CRM unfunded credit protection adjusted values (G*) - Outflows [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	CRM Effects/Collateral	Credit derivatives - Substitution effect
	Role in the securitisation process	Originator
	Type of risk transfer	Synthetic transactions
r070 c040	Metric	Notional amount retained or repurchased of credit protection [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	CRM Effects/Collateral	Funded credit derivatives issued repurchased
	Role in the securitisation process	Originator
	Type of risk transfer	Synthetic transactions
r070 c050	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Originator

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r070 c060	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Originator

r070 c070	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Originator

r070 c080	Metric	CRM substitution effects - Unfunded credit protection: adjusted values (GA) [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	CRM Effects/Collateral	Unfunded credit protection - Substitution effect
	Role in the securitisation process	Originator
	Type of risk transfer	Traditional transactions

r070 c090	Metric	CRM substitution effects - Funded credit protection [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	CRM Effects/Collateral	Financial collateral simple method
	Role in the securitisation process	Originator
	Type of risk transfer	Traditional transactions

r070 c100	Metric	CRM substitution effects Outflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	CRM Effects/Collateral	CRM techniques substitution effect
	Role in the securitisation process	Originator
	Type of risk transfer	Traditional transactions

r070 c110	Metric	CRM substitution effects Inflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Originator
	Type of risk transfer	Traditional transactions

r070 c120	Metric	Exposure after CRM substitution effects pre conversion factors, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Originator

r070 c130	Metric	CRM Financial collateral: adjusted value (Cvam) [mi]

COREP

r070 c130	Base	Exposures	
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives	
	Exposure class	Items representing securitisation positions	
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)	
	Role in the securitisation process	Originator	
	Type of risk transfer	Traditional transactions	
r070 c140	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]	
	Base	Exposures	
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives	
	Exposure class	Items representing securitisation positions	
	Role in the securitisation process	Originator	
r070 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]	
	Base	Exposures	
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives	
	Exposure class	Items representing securitisation positions	
	Conversion factors for off-balance sheet items	0%	
	Role in the securitisation process	Originator	
r070 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]	
	Base	Exposures	
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives	
	Exposure class	Items representing securitisation positions	
	Conversion factors for off-balance sheet items	>0% and <=20%	
	Role in the securitisation process	Originator	
r070 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]	
	Base	Exposures	
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives	
	Exposure class	Items representing securitisation positions	
	Conversion factors for off-balance sheet items	>20% and <=50%	
	Role in the securitisation process	Originator	
r070 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]	
	Base	Exposures	
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives	
	Exposure class	Items representing securitisation positions	
	Conversion factors for off-balance sheet items	>50% and <=100%	
	Role in the securitisation process	Originator	
r070 c190	Metric	Exposure value, net of value adjustments and provisions [mi]	
	Base	Exposures	
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives	
	Exposure class	Items representing securitisation positions	
	Role in the securitisation process	Originator	
r070 c200	Metric	Exposure value, net of value adjustments and provisions, deducted from own funds [mi]	
	Base	Own funds	
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives	

r070 c200	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Originator
r070 c210	Metric	Exposure value, net of value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Standardised Approach
	Role in the securitisation process	Originator
r070 c220	Metric	Exposure value, net of value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 1
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Originator
	Use of external ratings	Direct issue credit assessment
r070 c230	Metric	Exposure value, net of value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 2
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Originator
	Use of external ratings	Direct issue credit assessment
r070 c240	Metric	Exposure value, net of value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 3
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Originator
	Use of external ratings	Direct issue credit assessment
r070 c250	Metric	Exposure value, net of value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 4
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Originator
	Use of external ratings	Direct issue long-term credit assessment
r070 c260	Metric	Exposure value, net of value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives

r070 c260	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS other
	Methods to determine risk weights	Ratings Based Method
	Risk weights	1250%
	Role in the securitisation process	Originator
	Use of external ratings	Direct issue credit assessment
r070 c270	Metric	Exposure value, net of value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	1250% for positions not subject to any method
	Risk weights	1250%
	Role in the securitisation process	Originator
	Use of external ratings	Unrated exposure where a derived rating is not used
r070 c280	Metric	Exposure value, net of value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Look-Through-Approach
	Role in the securitisation process	Originator
	Use of external ratings	Without direct issue credit assessment
r070 c290	Metric	Exposure value, net of value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Look-Through-Approach
	Role in the securitisation process	Originator
	Securitisation structure	Second loss in ABCP
	Use of external ratings	Without direct issue credit assessment
r070 c300	Metric	Average risk weight [pi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Look-Through-Approach
	Role in the securitisation process	Originator
	Use of external ratings	Without direct issue credit assessment
r070 c310	Metric	Exposure value, net of value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Internal Assessment Approach
	Role in the securitisation process	Originator
	Use of external ratings	Without direct issue credit assessment

r070 c320	Metric	Average risk weight [pi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Internal Assessment Approach
	Role in the securitisation process	Originator
	Use of external ratings	Without direct issue credit assessment

r070 c330	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Originator

r070 c340	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Originator
	Type of risk transfer	Synthetic transactions

r070 c350	Metric	Overall effect (adjustment) due to infringement of the due diligence provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Originator

r070 c360	Metric	Adjustment to the risk-weighted exposure amount due to maturity mismatches [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Originator

r070 c370	Metric	Risk weighted exposure amount before CAP [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Originator

r080 c010	Metric	Total amount of securitisation exposures originated [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Originator
	Type of underlying	Underlying positions others than securitisation positions

r080 c020	Metric	CRM Funded credit protection (Cva) [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions

r080 c020	CRM Effects/Collateral	Funded credit derivatives issued
	Role in the securitisation process	Originator
	Type of risk transfer	Synthetic transactions
	Type of underlying	Underlying positions others than securitisation positions
r080 c030	Metric	CRM unfunded credit protection adjusted values (G*) - Outflows [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	CRM Effects/Collateral	Credit derivatives - Substitution effect
	Role in the securitisation process	Originator
	Type of risk transfer	Synthetic transactions
	Type of underlying	Underlying positions others than securitisation positions
r080 c040	Metric	Notional amount retained or repurchased of credit protection [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	CRM Effects/Collateral	Funded credit derivatives issued repurchased
	Role in the securitisation process	Originator
	Type of risk transfer	Synthetic transactions
	Type of underlying	Underlying positions others than securitisation positions
r080 c050	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Originator
	Type of underlying	Underlying positions others than securitisation positions
r080 c060	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Originator
	Type of underlying	Underlying positions others than securitisation positions
r080 c070	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Originator
	Type of underlying	Underlying positions others than securitisation positions
r080 c080	Metric	CRM substitution effects - Unfunded credit protection: adjusted values (GA) [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	CRM Effects/Collateral	Unfunded credit protection - Substitution effect

r080 c080	Role in the securitisation process		Originator
	Type of risk transfer		Traditional transactions
	Type of underlying		Underlying positions others than securitisation positions
r080 c090	Metric		CRM substitution effects - Funded credit protection [mi]
	Base		Exposures
	Main category		Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class		Items representing securitisation positions
	CRM Effects/Collateral		Financial collateral simple method
	Role in the securitisation process		Originator
	Type of risk transfer		Traditional transactions
	Type of underlying		Underlying positions others than securitisation positions
r080 c100	Metric		CRM substitution effects Outflows, net of value adjustments and provisions [mi]
	Base		Exposures
	Main category		Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class		Items representing securitisation positions
	CRM Effects/Collateral		CRM techniques substitution effect
	Role in the securitisation process		Originator
	Type of risk transfer		Traditional transactions
	Type of underlying		Underlying positions others than securitisation positions
r080 c110	Metric		CRM substitution effects Inflows, net of value adjustments and provisions [mi]
	Base		Exposures
	Main category		Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class		Items representing securitisation positions
	Role in the securitisation process		Originator
	Type of risk transfer		Traditional transactions
	Type of underlying		Underlying positions others than securitisation positions
r080 c120	Metric		Exposure after CRM substitution effects pre conversion factors, net of value adjustments and provisions [mi]
	Base		Exposures
	Main category		Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class		Items representing securitisation positions
	Role in the securitisation process		Originator
	Type of underlying		Underlying positions others than securitisation positions
r080 c130	Metric		CRM Financial collateral: adjusted value (Cvam) [mi]
	Base		Exposures
	Main category		Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class		Items representing securitisation positions
	CRM Effects/Collateral		CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
	Role in the securitisation process		Originator
	Type of risk transfer		Traditional transactions
	Type of underlying		Underlying positions others than securitisation positions
r080 c140	Metric		Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base		Exposures
	Main category		Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives

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r080 c140	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Originator
	Type of underlying	Underlying positions others than securitisation positions

r080 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Conversion factors for off-balance sheet items	0%
	Role in the securitisation process	Originator
	Type of underlying	Underlying positions others than securitisation positions

r080 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Conversion factors for off-balance sheet items	>0% and <=20%
	Role in the securitisation process	Originator
	Type of underlying	Underlying positions others than securitisation positions

r080 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Conversion factors for off-balance sheet items	>20% and <=50%
	Role in the securitisation process	Originator
	Type of underlying	Underlying positions others than securitisation positions

r080 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Conversion factors for off-balance sheet items	>50% and <=100%
	Role in the securitisation process	Originator
	Type of underlying	Underlying positions others than securitisation positions

r080 c190	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Originator
	Type of underlying	Underlying positions others than securitisation positions

r080 c200	Metric	Exposure value, net of value adjustments and provisions, deducted from own funds [mi]
	Base	Own funds
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Originator
	Type of underlying	Underlying positions others than securitisation positions

r080 c210	Metric	Exposure value, net of value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Standardised Approach
	Role in the securitisation process	Originator
	Type of underlying	Underlying positions others than securitisation positions

r080 c220	Metric	Exposure value, net of value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 1
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Originator
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Direct issue credit assessment

r080 c230	Metric	Exposure value, net of value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 2
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Originator
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Direct issue credit assessment

r080 c240	Metric	Exposure value, net of value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 3
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Originator
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Direct issue credit assessment

r080 c250	Metric	Exposure value, net of value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 4
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Originator
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Direct issue long-term credit assessment

r080 c260		
	Metric	Exposure value, net of value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS other
	Methods to determine risk weights	Ratings Based Method
	Risk weights	1250%
	Role in the securitisation process	Originator
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Direct issue credit assessment

r080 c270		
	Metric	Exposure value, net of value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	1250% for positions not subject to any method
	Risk weights	1250%
	Role in the securitisation process	Originator
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Unrated exposure where a derived rating is not used

r080 c280		
	Metric	Exposure value, net of value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Look-Through-Approach
	Role in the securitisation process	Originator
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Without direct issue credit assessment

r080 c290		
	Metric	Exposure value, net of value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Look-Through-Approach
	Role in the securitisation process	Originator
	Securitisation structure	Second loss in ABCP
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Without direct issue credit assessment

r080 c300		
	Metric	Average risk weight [pi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Look-Through-Approach
	Role in the securitisation process	Originator
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Without direct issue credit assessment

r080 c310	Metric	Exposure value, net of value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Internal Assessment Approach
	Role in the securitisation process	Originator
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Without direct issue credit assessment
r080 c320	Metric	Average risk weight [pi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Internal Assessment Approach
	Role in the securitisation process	Originator
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Without direct issue credit assessment
r080 c330	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Originator
	Type of underlying	Underlying positions others than securitisation positions
r080 c340	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Originator
	Type of risk transfer	Synthetic transactions
	Type of underlying	Underlying positions others than securitisation positions
r080 c350	Metric	Overall effect (adjustment) due to infringement of the due diligence provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Originator
	Type of underlying	Underlying positions others than securitisation positions
r080 c360	Metric	Adjustment to the risk-weighted exposure amount due to maturity mismatches [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Originator
	Type of underlying	Underlying positions others than securitisation positions
r080 c370	Metric	Risk weighted exposure amount before CAP [mi]
	Base	Exposures

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r080 c370	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Originator
	Type of underlying	Underlying positions others than securitisation positions
r090 c010	Metric	Total amount of securitisation exposures originated [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Originator
	Type of underlying	Securitisation, Re-Securitisation
r090 c020	Metric	CRM Funded credit protection (Cva) [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	CRM Effects/Collateral	Funded credit derivatives issued
	Role in the securitisation process	Originator
	Type of risk transfer	Synthetic transactions
	Type of underlying	Securitisation, Re-Securitisation
r090 c030	Metric	CRM unfunded credit protection adjusted values (G*) - Outflows [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	CRM Effects/Collateral	Credit derivatives - Substitution effect
	Role in the securitisation process	Originator
	Type of risk transfer	Synthetic transactions
	Type of underlying	Securitisation, Re-Securitisation
r090 c040	Metric	Notional amount retained or repurchased of credit protection [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	CRM Effects/Collateral	Funded credit derivatives issued repurchased
	Role in the securitisation process	Originator
	Type of risk transfer	Synthetic transactions
	Type of underlying	Securitisation, Re-Securitisation
r090 c050	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Originator
	Type of underlying	Securitisation, Re-Securitisation
r090 c060	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives

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r090 c060	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Originator
	Type of underlying	Securitisation, Re-Securitisation
r090 c070	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Originator
	Type of underlying	Securitisation, Re-Securitisation
r090 c080	Metric	CRM substitution effects - Unfunded credit protection: adjusted values (GA) [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	CRM Effects/Collateral	Unfunded credit protection - Substitution effect
	Role in the securitisation process	Originator
	Type of risk transfer	Traditional transactions
	Type of underlying	Securitisation, Re-Securitisation
r090 c090	Metric	CRM substitution effects - Funded credit protection [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	CRM Effects/Collateral	Financial collateral simple method
	Role in the securitisation process	Originator
	Type of risk transfer	Traditional transactions
	Type of underlying	Securitisation, Re-Securitisation
r090 c100	Metric	CRM substitution effects Outflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	CRM Effects/Collateral	CRM techniques substitution effect
	Role in the securitisation process	Originator
	Type of risk transfer	Traditional transactions
	Type of underlying	Securitisation, Re-Securitisation
r090 c110	Metric	CRM substitution effects Inflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Originator
	Type of risk transfer	Traditional transactions
	Type of underlying	Securitisation, Re-Securitisation
r090 c120	Metric	Exposure after CRM substitution effects pre conversion factors, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives

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r090 c120	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Originator
	Type of underlying	Securitisation, Re-Securitisation
r090 c130	Metric	CRM Financial collateral: adjusted value (Cvam) [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
	Role in the securitisation process	Originator
	Type of risk transfer	Traditional transactions
	Type of underlying	Securitisation, Re-Securitisation
r090 c140	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Originator
	Type of underlying	Securitisation, Re-Securitisation
r090 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Conversion factors for off-balance sheet items	0%
	Role in the securitisation process	Originator
	Type of underlying	Securitisation, Re-Securitisation
r090 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Conversion factors for off-balance sheet items	>0% and <=20%
	Role in the securitisation process	Originator
	Type of underlying	Securitisation, Re-Securitisation
r090 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Conversion factors for off-balance sheet items	>20% and <=50%
	Role in the securitisation process	Originator
	Type of underlying	Securitisation, Re-Securitisation
r090 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Conversion factors for off-balance sheet items	>50% and <=100%

| r090 c180 | Role in the securitisation process | Originator |
| | Type of underlying | Securitisation, Re-Securitisation |

r090 c190	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Originator
	Type of underlying	Securitisation, Re-Securitisation

r090 c200	Metric	Exposure value, net of value adjustments and provisions, deducted from own funds [mi]
	Base	Own funds
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Originator
	Type of underlying	Securitisation, Re-Securitisation

r090 c210	Metric	Exposure value, net of value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Standardised Approach
	Role in the securitisation process	Originator
	Type of underlying	Securitisation, Re-Securitisation

r090 c220	Metric	Exposure value, net of value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 1
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Originator
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Direct issue credit assessment

r090 c230	Metric	Exposure value, net of value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 2
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Originator
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Direct issue credit assessment

r090 c240	Metric	Exposure value, net of value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions

r090 c240	Exposures by Credit Quality steps at reporting date	CQS 3	
	Methods to determine risk weights	Ratings Based Method	
	Role in the securitisation process	Originator	
	Type of underlying	Securitisation, Re-Securitisation	
	Use of external ratings	Direct issue credit assessment	
r090 c250	Metric	Exposure value, net of value adjustments and provisions, subject to risk weights [mi]	
	Base	Exposures	
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives	
	Exposure class	Items representing securitisation positions	
	Exposures by Credit Quality steps at reporting date	CQS 4	
	Methods to determine risk weights	Ratings Based Method	
	Role in the securitisation process	Originator	
	Type of underlying	Securitisation, Re-Securitisation	
	Use of external ratings	Direct issue long-term credit assessment	
r090 c260	Metric	Exposure value, net of value adjustments and provisions, subject to risk weights [mi]	
	Base	Exposures	
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives	
	Exposure class	Items representing securitisation positions	
	Exposures by Credit Quality steps at reporting date	CQS other	
	Methods to determine risk weights	Ratings Based Method	
	Risk weights	1250%	
	Role in the securitisation process	Originator	
	Type of underlying	Securitisation, Re-Securitisation	
	Use of external ratings	Direct issue credit assessment	
r090 c270	Metric	Exposure value, net of value adjustments and provisions, subject to risk weights [mi]	
	Base	Exposures	
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives	
	Exposure class	Items representing securitisation positions	
	Methods to determine risk weights	1250% for positions not subject to any method	
	Risk weights	1250%	
	Role in the securitisation process	Originator	
	Type of underlying	Securitisation, Re-Securitisation	
	Use of external ratings	Unrated exposure where a derived rating is not used	
r090 c280	Metric	Exposure value, net of value adjustments and provisions, subject to risk weights [mi]	
	Base	Exposures	
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives	
	Exposure class	Items representing securitisation positions	
	Methods to determine risk weights	Look-Through-Approach	
	Role in the securitisation process	Originator	
	Type of underlying	Securitisation, Re-Securitisation	
	Use of external ratings	Without direct issue credit assessment	
r090 c290	Metric	Exposure value, net of value adjustments and provisions, subject to risk weights [mi]	
	Base	Exposures	

r090 c290		
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Look-Through-Approach
	Role in the securitisation process	Originator
	Securitisation structure	Second loss in ABCP
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Without direct issue credit assessment
r090 c300	Metric	Average risk weight [pi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Look-Through-Approach
	Role in the securitisation process	Originator
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Without direct issue credit assessment
r090 c310	Metric	Exposure value, net of value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Internal Assessment Approach
	Role in the securitisation process	Originator
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Without direct issue credit assessment
r090 c320	Metric	Average risk weight [pi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Internal Assessment Approach
	Role in the securitisation process	Originator
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Without direct issue credit assessment
r090 c330	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Originator
	Type of underlying	Securitisation, Re-Securitisation
r090 c340	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Originator
	Type of risk transfer	Synthetic transactions

r090 c340	Type of underlying	Securitisation, Re-Securitisation
r090 c350	Metric	Overall effect (adjustment) due to infringement of the due diligence provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Originator
	Type of underlying	Securitisation, Re-Securitisation
r090 c360	Metric	Adjustment to the risk-weighted exposure amount due to maturity mismatches [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Originator
	Type of underlying	Securitisation, Re-Securitisation
r090 c370	Metric	Risk weighted exposure amount before CAP [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Originator
	Type of underlying	Securitisation, Re-Securitisation
r100 c050	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment - Revolving securitisations with early amortisation
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Originator
	Type of securitisation	Revolving securitisations with early amortisation
r100 c060	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment - Revolving securitisations with early amortisation
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Originator
	Type of securitisation	Revolving securitisations with early amortisation
r100 c070	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment - Revolving securitisations with early amortisation
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Originator
	Type of securitisation	Revolving securitisations with early amortisation
r100 c080	Metric	CRM substitution effects - Unfunded credit protection: adjusted values (GA) [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment - Revolving securitisations with early amortisation
	Exposure class	Items representing securitisation positions
	CRM Effects/Collateral	Unfunded credit protection - Substitution effect
	Role in the securitisation process	Originator

r100 c080	Type of risk transfer	Traditional transactions	
	Type of securitisation	Revolving securitisations with early amortisation	
r100 c090	Metric	CRM substitution effects - Funded credit protection [mi]	
	Base	Exposures	
	Main category	Instruments subject to securitisation credit risk treatment - Revolving securitisations with early amortisation	
	Exposure class	Items representing securitisation positions	
	CRM Effects/Collateral	Financial collateral simple method	
	Role in the securitisation process	Originator	
	Type of risk transfer	Traditional transactions	
	Type of securitisation	Revolving securitisations with early amortisation	
r100 c100	Metric	CRM substitution effects Outflows, net of value adjustments and provisions [mi]	
	Base	Exposures	
	Main category	Instruments subject to securitisation credit risk treatment - Revolving securitisations with early amortisation	
	Exposure class	Items representing securitisation positions	
	CRM Effects/Collateral	CRM techniques substitution effect	
	Role in the securitisation process	Originator	
	Type of risk transfer	Traditional transactions	
	Type of securitisation	Revolving securitisations with early amortisation	
r100 c110	Metric	CRM substitution effects Inflows, net of value adjustments and provisions [mi]	
	Base	Exposures	
	Main category	Instruments subject to securitisation credit risk treatment - Revolving securitisations with early amortisation	
	Exposure class	Items representing securitisation positions	
	Role in the securitisation process	Originator	
	Type of risk transfer	Traditional transactions	
	Type of securitisation	Revolving securitisations with early amortisation	
r100 c120	Metric	Exposure after CRM substitution effects pre conversion factors, net of value adjustments and provisions [mi]	
	Base	Exposures	
	Main category	Instruments subject to securitisation credit risk treatment - Revolving securitisations with early amortisation	
	Exposure class	Items representing securitisation positions	
	Role in the securitisation process	Originator	
	Type of securitisation	Revolving securitisations with early amortisation	
r100 c130	Metric	CRM Financial collateral: adjusted value (Cvam) [mi]	
	Base	Exposures	
	Main category	Instruments subject to securitisation credit risk treatment - Revolving securitisations with early amortisation	
	Exposure class	Items representing securitisation positions	
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)	
	Role in the securitisation process	Originator	
	Type of risk transfer	Traditional transactions	
	Type of securitisation	Revolving securitisations with early amortisation	
r100 c140	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]	
	Base	Exposures	
	Main category	Instruments subject to securitisation credit risk treatment - Revolving securitisations with early amortisation	
	Exposure class	Items representing securitisation positions	

| r100 c140 | Role in the securitisation process | Originator |
| | Type of securitisation | Revolving securitisations with early amortisation |

r100 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment - Revolving securitisations with early amortisation
	Exposure class	Items representing securitisation positions
	Conversion factors for off-balance sheet items	0%
	Role in the securitisation process	Originator
	Type of securitisation	Revolving securitisations with early amortisation

r100 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment - Revolving securitisations with early amortisation
	Exposure class	Items representing securitisation positions
	Conversion factors for off-balance sheet items	>0% and <=20%
	Role in the securitisation process	Originator
	Type of securitisation	Revolving securitisations with early amortisation

r100 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment - Revolving securitisations with early amortisation
	Exposure class	Items representing securitisation positions
	Conversion factors for off-balance sheet items	>20% and <=50%
	Role in the securitisation process	Originator
	Type of securitisation	Revolving securitisations with early amortisation

r100 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment - Revolving securitisations with early amortisation
	Exposure class	Items representing securitisation positions
	Conversion factors for off-balance sheet items	>50% and <=100%
	Role in the securitisation process	Originator
	Type of securitisation	Revolving securitisations with early amortisation

r100 c190	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment - Revolving securitisations with early amortisation
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Originator
	Type of securitisation	Revolving securitisations with early amortisation

r100 c210	Metric	Exposure value, net of value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment - Revolving securitisations with early amortisation
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Standardised Approach
	Role in the securitisation process	Originator
	Type of securitisation	Revolving securitisations with early amortisation

r100 c280		
	Metric	Exposure value, net of value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment - Revolving securitisations with early amortisation
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Look-Through-Approach
	Role in the securitisation process	Originator
	Type of securitisation	Revolving securitisations with early amortisation
	Use of external ratings	Without direct issue credit assessment

r100 c330		
	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment - Revolving securitisations with early amortisation
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Originator
	Type of securitisation	Revolving securitisations with early amortisation

r100 c340		
	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment - Revolving securitisations with early amortisation
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Originator
	Type of risk transfer	Synthetic transactions
	Type of securitisation	Revolving securitisations with early amortisation

r100 c350		
	Metric	Overall effect (adjustment) due to infringement of the due diligence provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment - Revolving securitisations with early amortisation
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Originator
	Type of securitisation	Revolving securitisations with early amortisation

r100 c360		
	Metric	Adjustment to the risk-weighted exposure amount due to maturity mismatches [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment - Revolving securitisations with early amortisation
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Originator
	Type of securitisation	Revolving securitisations with early amortisation

r100 c370		
	Metric	Risk weighted exposure amount before CAP [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment - Revolving securitisations with early amortisation
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Originator
	Type of securitisation	Revolving securitisations with early amortisation

r110 c050		
	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation
	Exposure class	Items representing securitisation positions

r110 c050	Role in the securitisation process	Investor	

r110 c060	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Investor

r110 c070	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Investor

r110 c080	Metric	CRM substitution effects - Unfunded credit protection: adjusted values (GA) [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation
	Exposure class	Items representing securitisation positions
	CRM Effects/Collateral	Unfunded credit protection - Substitution effect
	Role in the securitisation process	Investor
	Type of risk transfer	Traditional transactions

r110 c090	Metric	CRM substitution effects - Funded credit protection [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation
	Exposure class	Items representing securitisation positions
	CRM Effects/Collateral	Financial collateral simple method
	Role in the securitisation process	Investor
	Type of risk transfer	Traditional transactions

r110 c100	Metric	CRM substitution effects Outflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation
	Exposure class	Items representing securitisation positions
	CRM Effects/Collateral	CRM techniques substitution effect
	Role in the securitisation process	Investor
	Type of risk transfer	Traditional transactions

r110 c110	Metric	CRM substitution effects Inflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Investor
	Type of risk transfer	Traditional transactions

r110 c120	Metric	Exposure after CRM substitution effects pre conversion factors, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Investor

r110 c130	Metric	CRM Financial collateral: adjusted value (Cvam) [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation
	Exposure class	Items representing securitisation positions
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
	Role in the securitisation process	Investor
	Type of risk transfer	Traditional transactions
r110 c140	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Investor
r110 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation
	Exposure class	Items representing securitisation positions
	Conversion factors for off-balance sheet items	0%
	Role in the securitisation process	Investor
r110 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation
	Exposure class	Items representing securitisation positions
	Conversion factors for off-balance sheet items	>0% and <=20%
	Role in the securitisation process	Investor
r110 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation
	Exposure class	Items representing securitisation positions
	Conversion factors for off-balance sheet items	>20% and <=50%
	Role in the securitisation process	Investor
r110 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation
	Exposure class	Items representing securitisation positions
	Conversion factors for off-balance sheet items	>50% and <=100%
	Role in the securitisation process	Investor
r110 c190	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Investor
r110 c200	Metric	Exposure value, net of value adjustments and provisions, deducted from own funds [mi]
	Base	Own funds

r110 c200	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Investor
r110 c210	Metric	Exposure value, net of value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Standardised Approach
	Role in the securitisation process	Investor
r110 c220	Metric	Exposure value, net of value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 1
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Investor
	Use of external ratings	Direct issue credit assessment
r110 c230	Metric	Exposure value, net of value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 2
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Investor
	Use of external ratings	Direct issue credit assessment
r110 c240	Metric	Exposure value, net of value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 3
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Investor
	Use of external ratings	Direct issue credit assessment
r110 c250	Metric	Exposure value, net of value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 4
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Investor
	Use of external ratings	Direct issue long-term credit assessment
r110 c260	Metric	Exposure value, net of value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures

r110 c260		
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS other
	Methods to determine risk weights	Ratings Based Method
	Risk weights	1250%
	Role in the securitisation process	Investor
	Use of external ratings	Direct issue credit assessment
r110 c270		
	Metric	Exposure value, net of value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	1250% for positions not subject to any method
	Risk weights	1250%
	Role in the securitisation process	Investor
	Use of external ratings	Unrated exposure where a derived rating is not used
r110 c280		
	Metric	Exposure value, net of value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Look-Through-Approach
	Role in the securitisation process	Investor
	Use of external ratings	Without direct issue credit assessment
r110 c290		
	Metric	Exposure value, net of value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Look-Through-Approach
	Role in the securitisation process	Investor
	Securitisation structure	Second loss in ABCP
	Use of external ratings	Without direct issue credit assessment
r110 c300		
	Metric	Average risk weight [pi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Look-Through-Approach
	Role in the securitisation process	Investor
	Use of external ratings	Without direct issue credit assessment
r110 c310		
	Metric	Exposure value, net of value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Internal Assessment Approach
	Role in the securitisation process	Investor

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r110 c310	Use of external ratings	Without direct issue credit assessment
r110 c320	Metric	Average risk weight [pi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Internal Assessment Approach
	Role in the securitisation process	Investor
	Use of external ratings	Without direct issue credit assessment
r110 c330	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Investor
r110 c340	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Investor
	Type of risk transfer	Synthetic transactions
r110 c350	Metric	Overall effect (adjustment) due to infringement of the due diligence provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Investor
r110 c360	Metric	Adjustment to the risk-weighted exposure amount due to maturity mismatches [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Investor
r110 c370	Metric	Risk weighted exposure amount before CAP [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Investor
r120 c050	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Investor
r120 c060	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions

r120 c060	Role in the securitisation process	Investor

r120 c070	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Investor

r120 c080	Metric	CRM substitution effects - Unfunded credit protection: adjusted values (GA) [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	CRM Effects/Collateral	Unfunded credit protection - Substitution effect
	Role in the securitisation process	Investor
	Type of risk transfer	Traditional transactions

r120 c090	Metric	CRM substitution effects - Funded credit protection [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	CRM Effects/Collateral	Financial collateral simple method
	Role in the securitisation process	Investor
	Type of risk transfer	Traditional transactions

r120 c100	Metric	CRM substitution effects Outflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	CRM Effects/Collateral	CRM techniques substitution effect
	Role in the securitisation process	Investor
	Type of risk transfer	Traditional transactions

r120 c110	Metric	CRM substitution effects Inflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Investor
	Type of risk transfer	Traditional transactions

r120 c120	Metric	Exposure after CRM substitution effects pre conversion factors, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Investor

r120 c130	Metric	CRM Financial collateral: adjusted value (Cvam) [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)

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r120 c130	Role in the securitisation process	Investor
	Type of risk transfer	Traditional transactions
r120 c140	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Investor
r120 c190	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Investor
r120 c200	Metric	Exposure value, net of value adjustments and provisions, deducted from own funds [mi]
	Base	Own funds
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Investor
r120 c210	Metric	Exposure value, net of value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Standardised Approach
	Role in the securitisation process	Investor
r120 c220	Metric	Exposure value, net of value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 1
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Investor
	Use of external ratings	Direct issue credit assessment
r120 c230	Metric	Exposure value, net of value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 2
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Investor
	Use of external ratings	Direct issue credit assessment
r120 c240	Metric	Exposure value, net of value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions

r120 c240	Exposures by Credit Quality steps at reporting date	CQS 3
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Investor
	Use of external ratings	Direct issue credit assessment
r120 c250	Metric	Exposure value, net of value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 4
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Investor
	Use of external ratings	Direct issue long-term credit assessment
r120 c260	Metric	Exposure value, net of value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS other
	Methods to determine risk weights	Ratings Based Method
	Risk weights	1250%
	Role in the securitisation process	Investor
	Use of external ratings	Direct issue credit assessment
r120 c270	Metric	Exposure value, net of value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	1250% for positions not subject to any method
	Risk weights	1250%
	Role in the securitisation process	Investor
	Use of external ratings	Unrated exposure where a derived rating is not used
r120 c280	Metric	Exposure value, net of value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Look-Through-Approach
	Role in the securitisation process	Investor
	Use of external ratings	Without direct issue credit assessment
r120 c290	Metric	Exposure value, net of value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Look-Through-Approach
	Role in the securitisation process	Investor
	Securitisation structure	Second loss in ABCP

r120 c290	Use of external ratings	Without direct issue credit assessment
r120 c300	Metric	Average risk weight [pi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Look-Through-Approach
	Role in the securitisation process	Investor
	Use of external ratings	Without direct issue credit assessment
r120 c310	Metric	Exposure value, net of value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Internal Assessment Approach
	Role in the securitisation process	Investor
	Use of external ratings	Without direct issue credit assessment
r120 c320	Metric	Average risk weight [pi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Internal Assessment Approach
	Role in the securitisation process	Investor
	Use of external ratings	Without direct issue credit assessment
r120 c330	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Investor
r120 c340	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Investor
	Type of risk transfer	Synthetic transactions
r120 c350	Metric	Overall effect (adjustment) due to infringement of the due diligence provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Investor
r120 c360	Metric	Adjustment to the risk-weighted exposure amount due to maturity mismatches [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Investor

r120 c370	Metric	Risk weighted exposure amount before CAP [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Investor

r130 c050	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Investor
	Type of underlying	Underlying positions others than securitisation positions

r130 c060	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Investor
	Type of underlying	Underlying positions others than securitisation positions

r130 c070	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Investor
	Type of underlying	Underlying positions others than securitisation positions

r130 c080	Metric	CRM substitution effects - Unfunded credit protection: adjusted values (GA) [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	CRM Effects/Collateral	Unfunded credit protection - Substitution effect
	Role in the securitisation process	Investor
	Type of risk transfer	Traditional transactions
	Type of underlying	Underlying positions others than securitisation positions

r130 c090	Metric	CRM substitution effects - Funded credit protection [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	CRM Effects/Collateral	Financial collateral simple method
	Role in the securitisation process	Investor
	Type of risk transfer	Traditional transactions
	Type of underlying	Underlying positions others than securitisation positions

r130 c100	Metric	CRM substitution effects Outflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions

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r130 c100	CRM Effects/Collateral	CRM techniques substitution effect
	Role in the securitisation process	Investor
	Type of risk transfer	Traditional transactions
	Type of underlying	Underlying positions others than securitisation positions

r130 c110	Metric	CRM substitution effects Inflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Investor
	Type of risk transfer	Traditional transactions
	Type of underlying	Underlying positions others than securitisation positions

r130 c120	Metric	Exposure after CRM substitution effects pre conversion factors, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Investor
	Type of underlying	Underlying positions others than securitisation positions

r130 c130	Metric	CRM Financial collateral: adjusted value (Cvam) [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
	Role in the securitisation process	Investor
	Type of risk transfer	Traditional transactions
	Type of underlying	Underlying positions others than securitisation positions

r130 c140	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Investor
	Type of underlying	Underlying positions others than securitisation positions

r130 c190	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Investor
	Type of underlying	Underlying positions others than securitisation positions

r130 c200	Metric	Exposure value, net of value adjustments and provisions, deducted from own funds [mi]
	Base	Own funds
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Investor
	Type of underlying	Underlying positions others than securitisation positions

r130 c210	Metric	Exposure value, net of value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Standardised Approach
	Role in the securitisation process	Investor
	Type of underlying	Underlying positions others than securitisation positions

r130 c220	Metric	Exposure value, net of value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 1
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Investor
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Direct issue credit assessment

r130 c230	Metric	Exposure value, net of value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 2
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Investor
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Direct issue credit assessment

r130 c240	Metric	Exposure value, net of value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 3
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Investor
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Direct issue credit assessment

r130 c250	Metric	Exposure value, net of value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 4
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Investor
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Direct issue long-term credit assessment

r130 c260

Metric	Exposure value, net of value adjustments and provisions, subject to risk weights [mi]
Base	Exposures
Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
Exposure class	Items representing securitisation positions
Exposures by Credit Quality steps at reporting date	CQS other
Methods to determine risk weights	Ratings Based Method
Risk weights	1250%
Role in the securitisation process	Investor
Type of underlying	Underlying positions others than securitisation positions
Use of external ratings	Direct issue credit assessment

r130 c270

Metric	Exposure value, net of value adjustments and provisions, subject to risk weights [mi]
Base	Exposures
Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
Exposure class	Items representing securitisation positions
Methods to determine risk weights	1250% for positions not subject to any method
Risk weights	1250%
Role in the securitisation process	Investor
Type of underlying	Underlying positions others than securitisation positions
Use of external ratings	Unrated exposure where a derived rating is not used

r130 c280

Metric	Exposure value, net of value adjustments and provisions, subject to risk weights [mi]
Base	Exposures
Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
Exposure class	Items representing securitisation positions
Methods to determine risk weights	Look-Through-Approach
Role in the securitisation process	Investor
Type of underlying	Underlying positions others than securitisation positions
Use of external ratings	Without direct issue credit assessment

r130 c290

Metric	Exposure value, net of value adjustments and provisions, subject to risk weights [mi]
Base	Exposures
Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
Exposure class	Items representing securitisation positions
Methods to determine risk weights	Look-Through-Approach
Role in the securitisation process	Investor
Securitisation structure	Second loss in ABCP
Type of underlying	Underlying positions others than securitisation positions
Use of external ratings	Without direct issue credit assessment

r130 c300

Metric	Average risk weight [pi]
Base	Exposures
Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
Exposure class	Items representing securitisation positions
Methods to determine risk weights	Look-Through-Approach
Role in the securitisation process	Investor
Type of underlying	Underlying positions others than securitisation positions
Use of external ratings	Without direct issue credit assessment

r130 c310	Metric	Exposure value, net of value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Internal Assessment Approach
	Role in the securitisation process	Investor
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Without direct issue credit assessment
r130 c320	Metric	Average risk weight [pi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Internal Assessment Approach
	Role in the securitisation process	Investor
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Without direct issue credit assessment
r130 c330	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Investor
	Type of underlying	Underlying positions others than securitisation positions
r130 c340	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Investor
	Type of risk transfer	Synthetic transactions
	Type of underlying	Underlying positions others than securitisation positions
r130 c350	Metric	Overall effect (adjustment) due to infringement of the due diligence provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Investor
	Type of underlying	Underlying positions others than securitisation positions
r130 c360	Metric	Adjustment to the risk-weighted exposure amount due to maturity mismatches [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Investor
	Type of underlying	Underlying positions others than securitisation positions
r130 c370	Metric	Risk weighted exposure amount before CAP [mi]
	Base	Exposures

r130 c370	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Investor
	Type of underlying	Underlying positions others than securitisation positions
r140 c050	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Investor
	Type of underlying	Securitisation, Re-Securitisation
r140 c060	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Investor
	Type of underlying	Securitisation, Re-Securitisation
r140 c070	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Investor
	Type of underlying	Securitisation, Re-Securitisation
r140 c080	Metric	CRM substitution effects - Unfunded credit protection: adjusted values (GA) [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	CRM Effects/Collateral	Unfunded credit protection - Substitution effect
	Role in the securitisation process	Investor
	Type of risk transfer	Traditional transactions
	Type of underlying	Securitisation, Re-Securitisation
r140 c090	Metric	CRM substitution effects - Funded credit protection [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	CRM Effects/Collateral	Financial collateral simple method
	Role in the securitisation process	Investor
	Type of risk transfer	Traditional transactions
	Type of underlying	Securitisation, Re-Securitisation
r140 c100	Metric	CRM substitution effects Outflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	CRM Effects/Collateral	CRM techniques substitution effect

r140 c100	Role in the securitisation process	Investor	
	Type of risk transfer	Traditional transactions	
	Type of underlying	Securitisation, Re-Securitisation	
r140 c110	Metric	CRM substitution effects Inflows, net of value adjustments and provisions [mi]	
	Base	Exposures	
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items	
	Exposure class	Items representing securitisation positions	
	Role in the securitisation process	Investor	
	Type of risk transfer	Traditional transactions	
	Type of underlying	Securitisation, Re-Securitisation	
r140 c120	Metric	Exposure after CRM substitution effects pre conversion factors, net of value adjustments and provisions [mi]	
	Base	Exposures	
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items	
	Exposure class	Items representing securitisation positions	
	Role in the securitisation process	Investor	
	Type of underlying	Securitisation, Re-Securitisation	
r140 c130	Metric	CRM Financial collateral: adjusted value (Cvam) [mi]	
	Base	Exposures	
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items	
	Exposure class	Items representing securitisation positions	
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)	
	Role in the securitisation process	Investor	
	Type of risk transfer	Traditional transactions	
	Type of underlying	Securitisation, Re-Securitisation	
r140 c140	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]	
	Base	Exposures	
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items	
	Exposure class	Items representing securitisation positions	
	Role in the securitisation process	Investor	
	Type of underlying	Securitisation, Re-Securitisation	
r140 c190	Metric	Exposure value, net of value adjustments and provisions [mi]	
	Base	Exposures	
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items	
	Exposure class	Items representing securitisation positions	
	Role in the securitisation process	Investor	
	Type of underlying	Securitisation, Re-Securitisation	
r140 c200	Metric	Exposure value, net of value adjustments and provisions, deducted from own funds [mi]	
	Base	Own funds	
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items	
	Exposure class	Items representing securitisation positions	
	Role in the securitisation process	Investor	
	Type of underlying	Securitisation, Re-Securitisation	
r140 c210	Metric	Exposure value, net of value adjustments and provisions, subject to risk weights [mi]	

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r140 c210	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Standardised Approach
	Role in the securitisation process	Investor
	Type of underlying	Securitisation, Re-Securitisation
r140 c220	Metric	Exposure value, net of value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 1
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Investor
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Direct issue credit assessment
r140 c230	Metric	Exposure value, net of value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 2
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Investor
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Direct issue credit assessment
r140 c240	Metric	Exposure value, net of value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 3
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Investor
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Direct issue credit assessment
r140 c250	Metric	Exposure value, net of value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 4
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Investor
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Direct issue long-term credit assessment
r140 c260	Metric	Exposure value, net of value adjustments and provisions, subject to risk weights [mi]

r140 c260	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS other
	Methods to determine risk weights	Ratings Based Method
	Risk weights	1250%
	Role in the securitisation process	Investor
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Direct issue credit assessment

r140 c270	Metric	Exposure value, net of value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	1250% for positions not subject to any method
	Risk weights	1250%
	Role in the securitisation process	Investor
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Unrated exposure where a derived rating is not used

r140 c280	Metric	Exposure value, net of value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Look-Through-Approach
	Role in the securitisation process	Investor
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Without direct issue credit assessment

r140 c290	Metric	Exposure value, net of value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Look-Through-Approach
	Role in the securitisation process	Investor
	Securitisation structure	Second loss in ABCP
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Without direct issue credit assessment

r140 c300	Metric	Average risk weight [pi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Look-Through-Approach
	Role in the securitisation process	Investor
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Without direct issue credit assessment

r140 c310	Metric	Exposure value, net of value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Internal Assessment Approach
	Role in the securitisation process	Investor
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Without direct issue credit assessment
r140 c320	Metric	Average risk weight [pi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Internal Assessment Approach
	Role in the securitisation process	Investor
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Without direct issue credit assessment
r140 c330	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Investor
	Type of underlying	Securitisation, Re-Securitisation
r140 c340	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Investor
	Type of risk transfer	Synthetic transactions
	Type of underlying	Securitisation, Re-Securitisation
r140 c350	Metric	Overall effect (adjustment) due to infringement of the due diligence provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Investor
	Type of underlying	Securitisation, Re-Securitisation
r140 c360	Metric	Adjustment to the risk-weighted exposure amount due to maturity mismatches [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Investor
	Type of underlying	Securitisation, Re-Securitisation
r140 c370	Metric	Risk weighted exposure amount before CAP [mi]
	Base	Exposures

r140 c370	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Investor
	Type of underlying	Securitisation, Re-Securitisation
r150 c050	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Investor
r150 c060	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Investor
r150 c070	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Investor
r150 c080	Metric	CRM substitution effects - Unfunded credit protection: adjusted values (GA) [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	CRM Effects/Collateral	Unfunded credit protection - Substitution effect
	Role in the securitisation process	Investor
	Type of risk transfer	Traditional transactions
r150 c090	Metric	CRM substitution effects - Funded credit protection [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	CRM Effects/Collateral	Financial collateral simple method
	Role in the securitisation process	Investor
	Type of risk transfer	Traditional transactions
r150 c100	Metric	CRM substitution effects Outflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	CRM Effects/Collateral	CRM techniques substitution effect
	Role in the securitisation process	Investor
	Type of risk transfer	Traditional transactions
r150 c110	Metric	CRM substitution effects Inflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives

r150 c110	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Investor
	Type of risk transfer	Traditional transactions
r150 c120	Metric	Exposure after CRM substitution effects pre conversion factors, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Investor
r150 c130	Metric	CRM Financial collateral: adjusted value (Cvam) [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
	Role in the securitisation process	Investor
	Type of risk transfer	Traditional transactions
r150 c140	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Investor
r150 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Conversion factors for off-balance sheet items	0%
	Role in the securitisation process	Investor
r150 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Conversion factors for off-balance sheet items	>0% and <=20%
	Role in the securitisation process	Investor
r150 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Conversion factors for off-balance sheet items	>20% and <=50%
	Role in the securitisation process	Investor
r150 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Conversion factors for off-balance sheet items	>50% and <=100%

r150 c180	Role in the securitisation process		Investor
r150 c190	Metric		Exposure value, net of value adjustments and provisions [mi]
	Base		Exposures
	Main category		Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class		Items representing securitisation positions
	Role in the securitisation process		Investor
r150 c200	Metric		Exposure value, net of value adjustments and provisions, deducted from own funds [mi]
	Base		Own funds
	Main category		Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class		Items representing securitisation positions
	Role in the securitisation process		Investor
r150 c210	Metric		Exposure value, net of value adjustments and provisions, subject to risk weights [mi]
	Base		Exposures
	Main category		Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class		Items representing securitisation positions
	Methods to determine risk weights		Standardised Approach
	Role in the securitisation process		Investor
r150 c220	Metric		Exposure value, net of value adjustments and provisions, subject to risk weights [mi]
	Base		Exposures
	Main category		Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class		Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date		CQS 1
	Methods to determine risk weights		Ratings Based Method
	Role in the securitisation process		Investor
	Use of external ratings		Direct issue credit assessment
r150 c230	Metric		Exposure value, net of value adjustments and provisions, subject to risk weights [mi]
	Base		Exposures
	Main category		Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class		Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date		CQS 2
	Methods to determine risk weights		Ratings Based Method
	Role in the securitisation process		Investor
	Use of external ratings		Direct issue credit assessment
r150 c240	Metric		Exposure value, net of value adjustments and provisions, subject to risk weights [mi]
	Base		Exposures
	Main category		Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class		Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date		CQS 3
	Methods to determine risk weights		Ratings Based Method
	Role in the securitisation process		Investor
	Use of external ratings		Direct issue credit assessment
r150 c250	Metric		Exposure value, net of value adjustments and provisions, subject to risk weights [mi]
	Base		Exposures

r150 c250	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 4
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Investor
	Use of external ratings	Direct issue long-term credit assessment
r150 c260	Metric	Exposure value, net of value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS other
	Methods to determine risk weights	Ratings Based Method
	Risk weights	1250%
	Role in the securitisation process	Investor
	Use of external ratings	Direct issue credit assessment
r150 c270	Metric	Exposure value, net of value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	1250% for positions not subject to any method
	Risk weights	1250%
	Role in the securitisation process	Investor
	Use of external ratings	Unrated exposure where a derived rating is not used
r150 c280	Metric	Exposure value, net of value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Look-Through-Approach
	Role in the securitisation process	Investor
	Use of external ratings	Without direct issue credit assessment
r150 c290	Metric	Exposure value, net of value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Look-Through-Approach
	Role in the securitisation process	Investor
	Securitisation structure	Second loss in ABCP
	Use of external ratings	Without direct issue credit assessment
r150 c300	Metric	Average risk weight [pi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Look-Through-Approach

r150 c300	Role in the securitisation process	Investor	
	Use of external ratings	Without direct issue credit assessment	
r150 c310	Metric	Exposure value, net of value adjustments and provisions, subject to risk weights [mi]	
	Base	Exposures	
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives	
	Exposure class	Items representing securitisation positions	
	Methods to determine risk weights	Internal Assessment Approach	
	Role in the securitisation process	Investor	
	Use of external ratings	Without direct issue credit assessment	
r150 c320	Metric	Average risk weight [pi]	
	Base	Exposures	
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives	
	Exposure class	Items representing securitisation positions	
	Methods to determine risk weights	Internal Assessment Approach	
	Role in the securitisation process	Investor	
	Use of external ratings	Without direct issue credit assessment	
r150 c330	Metric	Risk weighted exposure amount [mi]	
	Base	Exposures	
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives	
	Exposure class	Items representing securitisation positions	
	Role in the securitisation process	Investor	
r150 c340	Metric	Risk weighted exposure amount [mi]	
	Base	Exposures	
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives	
	Exposure class	Items representing securitisation positions	
	Role in the securitisation process	Investor	
	Type of risk transfer	Synthetic transactions	
r150 c350	Metric	Overall effect (adjustment) due to infringement of the due diligence provisions [mi]	
	Base	Exposures	
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives	
	Exposure class	Items representing securitisation positions	
	Role in the securitisation process	Investor	
r150 c360	Metric	Adjustment to the risk-weighted exposure amount due to maturity mismatches [mi]	
	Base	Exposures	
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives	
	Exposure class	Items representing securitisation positions	
	Role in the securitisation process	Investor	
r150 c370	Metric	Risk weighted exposure amount before CAP [mi]	
	Base	Exposures	
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives	
	Exposure class	Items representing securitisation positions	
	Role in the securitisation process	Investor	
r160 c050	Metric	Original exposure pre conversion factors [mi]	

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r160 c050	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Investor
	Type of underlying	Underlying positions others than securitisation positions
r160 c060	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Investor
	Type of underlying	Underlying positions others than securitisation positions
r160 c070	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Investor
	Type of underlying	Underlying positions others than securitisation positions
r160 c080	Metric	CRM substitution effects - Unfunded credit protection: adjusted values (GA) [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	CRM Effects/Collateral	Unfunded credit protection - Substitution effect
	Role in the securitisation process	Investor
	Type of risk transfer	Traditional transactions
	Type of underlying	Underlying positions others than securitisation positions
r160 c090	Metric	CRM substitution effects - Funded credit protection [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	CRM Effects/Collateral	Financial collateral simple method
	Role in the securitisation process	Investor
	Type of risk transfer	Traditional transactions
	Type of underlying	Underlying positions others than securitisation positions
r160 c100	Metric	CRM substitution effects Outflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	CRM Effects/Collateral	CRM techniques substitution effect
	Role in the securitisation process	Investor
	Type of risk transfer	Traditional transactions
	Type of underlying	Underlying positions others than securitisation positions
r160 c110	Metric	CRM substitution effects Inflows, net of value adjustments and provisions [mi]
	Base	Exposures

r160 c110	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Investor
	Type of risk transfer	Traditional transactions
	Type of underlying	Underlying positions others than securitisation positions
r160 c120	Metric	Exposure after CRM substitution effects pre conversion factors, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Investor
	Type of underlying	Underlying positions others than securitisation positions
r160 c130	Metric	CRM Financial collateral: adjusted value (Cvam) [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
	Role in the securitisation process	Investor
	Type of risk transfer	Traditional transactions
	Type of underlying	Underlying positions others than securitisation positions
r160 c140	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Investor
	Type of underlying	Underlying positions others than securitisation positions
r160 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Conversion factors for off-balance sheet items	0%
	Role in the securitisation process	Investor
	Type of underlying	Underlying positions others than securitisation positions
r160 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Conversion factors for off-balance sheet items	>0% and <=20%
	Role in the securitisation process	Investor
	Type of underlying	Underlying positions others than securitisation positions
r160 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions

r160 c170	Conversion factors for off-balance sheet items	>20% and <=50%
	Role in the securitisation process	Investor
	Type of underlying	Underlying positions others than securitisation positions

r160 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Conversion factors for off-balance sheet items	>50% and <=100%
	Role in the securitisation process	Investor
	Type of underlying	Underlying positions others than securitisation positions

r160 c190	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Investor
	Type of underlying	Underlying positions others than securitisation positions

r160 c200	Metric	Exposure value, net of value adjustments and provisions, deducted from own funds [mi]
	Base	Own funds
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Investor
	Type of underlying	Underlying positions others than securitisation positions

r160 c210	Metric	Exposure value, net of value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Standardised Approach
	Role in the securitisation process	Investor
	Type of underlying	Underlying positions others than securitisation positions

r160 c220	Metric	Exposure value, net of value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 1
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Investor
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Direct issue credit assessment

r160 c230	Metric	Exposure value, net of value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 2

r160 c230	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Investor
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Direct issue credit assessment

r160 c240	Metric	Exposure value, net of value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 3
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Investor
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Direct issue credit assessment

r160 c250	Metric	Exposure value, net of value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 4
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Investor
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Direct issue long-term credit assessment

r160 c260	Metric	Exposure value, net of value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS other
	Methods to determine risk weights	Ratings Based Method
	Risk weights	1250%
	Role in the securitisation process	Investor
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Direct issue credit assessment

r160 c270	Metric	Exposure value, net of value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	1250% for positions not subject to any method
	Risk weights	1250%
	Role in the securitisation process	Investor
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Unrated exposure where a derived rating is not used

r160 c280	Metric	Exposure value, net of value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures

r160 c280	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Look-Through-Approach
	Role in the securitisation process	Investor
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Without direct issue credit assessment
r160 c290	Metric	Exposure value, net of value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Look-Through-Approach
	Role in the securitisation process	Investor
	Securitisation structure	Second loss in ABCP
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Without direct issue credit assessment
r160 c300	Metric	Average risk weight [pi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Look-Through-Approach
	Role in the securitisation process	Investor
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Without direct issue credit assessment
r160 c310	Metric	Exposure value, net of value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Internal Assessment Approach
	Role in the securitisation process	Investor
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Without direct issue credit assessment
r160 c320	Metric	Average risk weight [pi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Internal Assessment Approach
	Role in the securitisation process	Investor
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Without direct issue credit assessment
r160 c330	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions

r160 c330	Role in the securitisation process	Investor	
	Type of underlying	Underlying positions others than securitisation positions	
r160 c340	Metric	Risk weighted exposure amount [mi]	
	Base	Exposures	
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives	
	Exposure class	Items representing securitisation positions	
	Role in the securitisation process	Investor	
	Type of risk transfer	Synthetic transactions	
	Type of underlying	Underlying positions others than securitisation positions	
r160 c350	Metric	Overall effect (adjustment) due to infringement of the due diligence provisions [mi]	
	Base	Exposures	
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives	
	Exposure class	Items representing securitisation positions	
	Role in the securitisation process	Investor	
	Type of underlying	Underlying positions others than securitisation positions	
r160 c360	Metric	Adjustment to the risk-weighted exposure amount due to maturity mismatches [mi]	
	Base	Exposures	
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives	
	Exposure class	Items representing securitisation positions	
	Role in the securitisation process	Investor	
	Type of underlying	Underlying positions others than securitisation positions	
r160 c370	Metric	Risk weighted exposure amount before CAP [mi]	
	Base	Exposures	
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives	
	Exposure class	Items representing securitisation positions	
	Role in the securitisation process	Investor	
	Type of underlying	Underlying positions others than securitisation positions	
r170 c050	Metric	Original exposure pre conversion factors [mi]	
	Base	Exposures	
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives	
	Exposure class	Items representing securitisation positions	
	Role in the securitisation process	Investor	
	Type of underlying	Securitisation, Re-Securitisation	
r170 c060	Metric	Value adjustments and provision associated with the original exposure [mi]	
	Base	Exposures	
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives	
	Exposure class	Items representing securitisation positions	
	Role in the securitisation process	Investor	
	Type of underlying	Securitisation, Re-Securitisation	
r170 c070	Metric	Exposure net of value adjustments and provisions [mi]	
	Base	Exposures	
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives	
	Exposure class	Items representing securitisation positions	

r170 c070	Role in the securitisation process	Investor
	Type of underlying	Securitisation, Re-Securitisation

r170 c080	Metric	CRM substitution effects - Unfunded credit protection: adjusted values (GA) [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	CRM Effects/Collateral	Unfunded credit protection - Substitution effect
	Role in the securitisation process	Investor
	Type of risk transfer	Traditional transactions
	Type of underlying	Securitisation, Re-Securitisation

r170 c090	Metric	CRM substitution effects - Funded credit protection [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	CRM Effects/Collateral	Financial collateral simple method
	Role in the securitisation process	Investor
	Type of risk transfer	Traditional transactions
	Type of underlying	Securitisation, Re-Securitisation

r170 c100	Metric	CRM substitution effects Outflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	CRM Effects/Collateral	CRM techniques substitution effect
	Role in the securitisation process	Investor
	Type of risk transfer	Traditional transactions
	Type of underlying	Securitisation, Re-Securitisation

r170 c110	Metric	CRM substitution effects Inflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Investor
	Type of risk transfer	Traditional transactions
	Type of underlying	Securitisation, Re-Securitisation

r170 c120	Metric	Exposure after CRM substitution effects pre conversion factors, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Investor
	Type of underlying	Securitisation, Re-Securitisation

r170 c130	Metric	CRM Financial collateral: adjusted value (Cvam) [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions

COREP

r170 c130

CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
Role in the securitisation process	Investor
Type of risk transfer	Traditional transactions
Type of underlying	Securitisation, Re-Securitisation

r170 c140

Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
Base	Exposures
Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
Exposure class	Items representing securitisation positions
Role in the securitisation process	Investor
Type of underlying	Securitisation, Re-Securitisation

r170 c150

Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
Base	Exposures
Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
Exposure class	Items representing securitisation positions
Conversion factors for off-balance sheet items	0%
Role in the securitisation process	Investor
Type of underlying	Securitisation, Re-Securitisation

r170 c160

Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
Base	Exposures
Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
Exposure class	Items representing securitisation positions
Conversion factors for off-balance sheet items	>0% and <=20%
Role in the securitisation process	Investor
Type of underlying	Securitisation, Re-Securitisation

r170 c170

Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
Base	Exposures
Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
Exposure class	Items representing securitisation positions
Conversion factors for off-balance sheet items	>20% and <=50%
Role in the securitisation process	Investor
Type of underlying	Securitisation, Re-Securitisation

r170 c180

Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
Base	Exposures
Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
Exposure class	Items representing securitisation positions
Conversion factors for off-balance sheet items	>50% and <=100%
Role in the securitisation process	Investor
Type of underlying	Securitisation, Re-Securitisation

r170 c190

Metric	Exposure value, net of value adjustments and provisions [mi]
Base	Exposures
Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
Exposure class	Items representing securitisation positions
Role in the securitisation process	Investor

COREP

r170 c190	Type of underlying	Securitisation, Re-Securitisation
r170 c200	Metric	Exposure value, net of value adjustments and provisions, deducted from own funds [mi]
	Base	Own funds
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Investor
	Type of underlying	Securitisation, Re-Securitisation
r170 c210	Metric	Exposure value, net of value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Standardised Approach
	Role in the securitisation process	Investor
	Type of underlying	Securitisation, Re-Securitisation
r170 c220	Metric	Exposure value, net of value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 1
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Investor
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Direct issue credit assessment
r170 c230	Metric	Exposure value, net of value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 2
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Investor
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Direct issue credit assessment
r170 c240	Metric	Exposure value, net of value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 3
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Investor
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Direct issue credit assessment
r170 c250	Metric	Exposure value, net of value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures

COREP

r170 c250	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 4
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Investor
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Direct issue long-term credit assessment
r170 c260	Metric	Exposure value, net of value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS other
	Methods to determine risk weights	Ratings Based Method
	Risk weights	1250%
	Role in the securitisation process	Investor
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Direct issue credit assessment
r170 c270	Metric	Exposure value, net of value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	1250% for positions not subject to any method
	Risk weights	1250%
	Role in the securitisation process	Investor
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Unrated exposure where a derived rating is not used
r170 c280	Metric	Exposure value, net of value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Look-Through-Approach
	Role in the securitisation process	Investor
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Without direct issue credit assessment
r170 c290	Metric	Exposure value, net of value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Look-Through-Approach
	Role in the securitisation process	Investor
	Securitisation structure	Second loss in ABCP
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Without direct issue credit assessment

r170 c300	Metric	Average risk weight [pi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Look-Through-Approach
	Role in the securitisation process	Investor
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Without direct issue credit assessment
r170 c310	Metric	Exposure value, net of value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Internal Assessment Approach
	Role in the securitisation process	Investor
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Without direct issue credit assessment
r170 c320	Metric	Average risk weight [pi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Internal Assessment Approach
	Role in the securitisation process	Investor
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Without direct issue credit assessment
r170 c330	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Investor
	Type of underlying	Securitisation, Re-Securitisation
r170 c340	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Investor
	Type of risk transfer	Synthetic transactions
	Type of underlying	Securitisation, Re-Securitisation
r170 c350	Metric	Overall effect (adjustment) due to infringement of the due diligence provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Investor
	Type of underlying	Securitisation, Re-Securitisation

r170 c360	Metric	Adjustment to the risk-weighted exposure amount due to maturity mismatches [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Investor
	Type of underlying	Securitisation, Re-Securitisation
r170 c370	Metric	Risk weighted exposure amount before CAP [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Investor
	Type of underlying	Securitisation, Re-Securitisation
r180 c050	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Sponsor
r180 c060	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Sponsor
r180 c070	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Sponsor
r180 c080	Metric	CRM substitution effects - Unfunded credit protection: adjusted values (GA) [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation
	Exposure class	Items representing securitisation positions
	CRM Effects/Collateral	Unfunded credit protection - Substitution effect
	Role in the securitisation process	Sponsor
	Type of risk transfer	Traditional transactions
r180 c090	Metric	CRM substitution effects - Funded credit protection [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation
	Exposure class	Items representing securitisation positions
	CRM Effects/Collateral	Financial collateral simple method
	Role in the securitisation process	Sponsor
	Type of risk transfer	Traditional transactions
r180 c100	Metric	CRM substitution effects Outflows, net of value adjustments and provisions [mi]
	Base	Exposures

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r180 c100	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation
	Exposure class	Items representing securitisation positions
	CRM Effects/Collateral	CRM techniques substitution effect
	Role in the securitisation process	Sponsor
	Type of risk transfer	Traditional transactions
r180 c110	Metric	CRM substitution effects Inflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Sponsor
	Type of risk transfer	Traditional transactions
r180 c120	Metric	Exposure after CRM substitution effects pre conversion factors, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Sponsor
r180 c130	Metric	CRM Financial collateral: adjusted value (Cvam) [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation
	Exposure class	Items representing securitisation positions
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
	Role in the securitisation process	Sponsor
	Type of risk transfer	Traditional transactions
r180 c140	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Sponsor
r180 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation
	Exposure class	Items representing securitisation positions
	Conversion factors for off-balance sheet items	0%
	Role in the securitisation process	Sponsor
r180 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation
	Exposure class	Items representing securitisation positions
	Conversion factors for off-balance sheet items	>0% and <=20%
	Role in the securitisation process	Sponsor
r180 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation

r180 c170	Exposure class	Items representing securitisation positions
	Conversion factors for off-balance sheet items	>20% and <=50%
	Role in the securitisation process	Sponsor
r180 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation
	Exposure class	Items representing securitisation positions
	Conversion factors for off-balance sheet items	>50% and <=100%
	Role in the securitisation process	Sponsor
r180 c190	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Sponsor
r180 c200	Metric	Exposure value, net of value adjustments and provisions, deducted from own funds [mi]
	Base	Own funds
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Sponsor
r180 c210	Metric	Exposure value, net of value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Standardised Approach
	Role in the securitisation process	Sponsor
r180 c220	Metric	Exposure value, net of value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 1
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Sponsor
	Use of external ratings	Direct issue credit assessment
r180 c230	Metric	Exposure value, net of value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 2
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Sponsor
	Use of external ratings	Direct issue credit assessment
r180 c240	Metric	Exposure value, net of value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures

r180 c240	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 3
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Sponsor
	Use of external ratings	Direct issue credit assessment
r180 c250	Metric	Exposure value, net of value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 4
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Sponsor
	Use of external ratings	Direct issue long-term credit assessment
r180 c260	Metric	Exposure value, net of value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS other
	Methods to determine risk weights	Ratings Based Method
	Risk weights	1250%
	Role in the securitisation process	Sponsor
	Use of external ratings	Direct issue credit assessment
r180 c270	Metric	Exposure value, net of value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	1250% for positions not subject to any method
	Risk weights	1250%
	Role in the securitisation process	Sponsor
	Use of external ratings	Unrated exposure where a derived rating is not used
r180 c280	Metric	Exposure value, net of value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Look-Through-Approach
	Role in the securitisation process	Sponsor
	Use of external ratings	Without direct issue credit assessment
r180 c290	Metric	Exposure value, net of value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Look-Through-Approach

r180 c290	Role in the securitisation process	Sponsor	
	Securitisation structure	Second loss in ABCP	
	Use of external ratings	Without direct issue credit assessment	
r180 c300	Metric	Average risk weight [pi]	
	Base	Exposures	
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation	
	Exposure class	Items representing securitisation positions	
	Methods to determine risk weights	Look-Through-Approach	
	Role in the securitisation process	Sponsor	
	Use of external ratings	Without direct issue credit assessment	
r180 c310	Metric	Exposure value, net of value adjustments and provisions, subject to risk weights [mi]	
	Base	Exposures	
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation	
	Exposure class	Items representing securitisation positions	
	Methods to determine risk weights	Internal Assessment Approach	
	Role in the securitisation process	Sponsor	
	Use of external ratings	Without direct issue credit assessment	
r180 c320	Metric	Average risk weight [pi]	
	Base	Exposures	
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation	
	Exposure class	Items representing securitisation positions	
	Methods to determine risk weights	Internal Assessment Approach	
	Role in the securitisation process	Sponsor	
	Use of external ratings	Without direct issue credit assessment	
r180 c330	Metric	Risk weighted exposure amount [mi]	
	Base	Exposures	
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation	
	Exposure class	Items representing securitisation positions	
	Role in the securitisation process	Sponsor	
r180 c340	Metric	Risk weighted exposure amount [mi]	
	Base	Exposures	
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation	
	Exposure class	Items representing securitisation positions	
	Role in the securitisation process	Sponsor	
	Type of risk transfer	Synthetic transactions	
r180 c350	Metric	Overall effect (adjustment) due to infringement of the due diligence provisions [mi]	
	Base	Exposures	
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation	
	Exposure class	Items representing securitisation positions	
	Role in the securitisation process	Sponsor	
r180 c360	Metric	Adjustment to the risk-weighted exposure amount due to maturity mismatches [mi]	
	Base	Exposures	
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation	

r180 c360	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Sponsor

r180 c370	Metric	Risk weighted exposure amount before CAP [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Sponsor

r190 c050	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Sponsor

r190 c060	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Sponsor

r190 c070	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Sponsor

r190 c080	Metric	CRM substitution effects - Unfunded credit protection: adjusted values (GA) [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	CRM Effects/Collateral	Unfunded credit protection - Substitution effect
	Role in the securitisation process	Sponsor
	Type of risk transfer	Traditional transactions

r190 c090	Metric	CRM substitution effects - Funded credit protection [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	CRM Effects/Collateral	Financial collateral simple method
	Role in the securitisation process	Sponsor
	Type of risk transfer	Traditional transactions

r190 c100	Metric	CRM substitution effects Outflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	CRM Effects/Collateral	CRM techniques substitution effect
	Role in the securitisation process	Sponsor
	Type of risk transfer	Traditional transactions

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r190 c110	Metric	CRM substitution effects Inflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Sponsor
	Type of risk transfer	Traditional transactions
r190 c120	Metric	Exposure after CRM substitution effects pre conversion factors, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Sponsor
r190 c130	Metric	CRM Financial collateral: adjusted value (Cvam) [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
	Role in the securitisation process	Sponsor
	Type of risk transfer	Traditional transactions
r190 c140	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Sponsor
r190 c190	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Sponsor
r190 c200	Metric	Exposure value, net of value adjustments and provisions, deducted from own funds [mi]
	Base	Own funds
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Sponsor
r190 c210	Metric	Exposure value, net of value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Standardised Approach
	Role in the securitisation process	Sponsor
r190 c220	Metric	Exposure value, net of value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions

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r190 c220	Exposures by Credit Quality steps at reporting date	CQS 1	
	Methods to determine risk weights	Ratings Based Method	
	Role in the securitisation process	Sponsor	
	Use of external ratings	Direct issue credit assessment	

r190 c230	Metric	Exposure value, net of value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 2
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Sponsor
	Use of external ratings	Direct issue credit assessment

r190 c240	Metric	Exposure value, net of value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 3
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Sponsor
	Use of external ratings	Direct issue credit assessment

r190 c250	Metric	Exposure value, net of value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 4
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Sponsor
	Use of external ratings	Direct issue long-term credit assessment

r190 c260	Metric	Exposure value, net of value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS other
	Methods to determine risk weights	Ratings Based Method
	Risk weights	1250%
	Role in the securitisation process	Sponsor
	Use of external ratings	Direct issue credit assessment

r190 c270	Metric	Exposure value, net of value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	1250% for positions not subject to any method
	Risk weights	1250%

| r190 c270 | Role in the securitisation process | Sponsor |
| | Use of external ratings | Unrated exposure where a derived rating is not used |

r190 c280	Metric	Exposure value, net of value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Look-Through-Approach
	Role in the securitisation process	Sponsor
	Use of external ratings	Without direct issue credit assessment

r190 c290	Metric	Exposure value, net of value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Look-Through-Approach
	Role in the securitisation process	Sponsor
	Securitisation structure	Second loss in ABCP
	Use of external ratings	Without direct issue credit assessment

r190 c300	Metric	Average risk weight [pi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Look-Through-Approach
	Role in the securitisation process	Sponsor
	Use of external ratings	Without direct issue credit assessment

r190 c310	Metric	Exposure value, net of value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Internal Assessment Approach
	Role in the securitisation process	Sponsor
	Use of external ratings	Without direct issue credit assessment

r190 c320	Metric	Average risk weight [pi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Internal Assessment Approach
	Role in the securitisation process	Sponsor
	Use of external ratings	Without direct issue credit assessment

r190 c330	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Sponsor

r190 c340	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Sponsor
	Type of risk transfer	Synthetic transactions
r190 c350	Metric	Overall effect (adjustment) due to infringement of the due diligence provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Sponsor
r190 c360	Metric	Adjustment to the risk-weighted exposure amount due to maturity mismatches [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Sponsor
r190 c370	Metric	Risk weighted exposure amount before CAP [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Sponsor
r200 c050	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Sponsor
	Type of underlying	Underlying positions others than securitisation positions
r200 c060	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Sponsor
	Type of underlying	Underlying positions others than securitisation positions
r200 c070	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Sponsor
	Type of underlying	Underlying positions others than securitisation positions
r200 c080	Metric	CRM substitution effects - Unfunded credit protection: adjusted values (GA) [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions

r200 c080	CRM Effects/Collateral	Unfunded credit protection - Substitution effect
	Role in the securitisation process	Sponsor
	Type of risk transfer	Traditional transactions
	Type of underlying	Underlying positions others than securitisation positions
r200 c090	Metric	CRM substitution effects - Funded credit protection [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	CRM Effects/Collateral	Financial collateral simple method
	Role in the securitisation process	Sponsor
	Type of risk transfer	Traditional transactions
	Type of underlying	Underlying positions others than securitisation positions
r200 c100	Metric	CRM substitution effects Outflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	CRM Effects/Collateral	CRM techniques substitution effect
	Role in the securitisation process	Sponsor
	Type of risk transfer	Traditional transactions
	Type of underlying	Underlying positions others than securitisation positions
r200 c110	Metric	CRM substitution effects Inflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Sponsor
	Type of risk transfer	Traditional transactions
	Type of underlying	Underlying positions others than securitisation positions
r200 c120	Metric	Exposure after CRM substitution effects pre conversion factors, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Sponsor
	Type of underlying	Underlying positions others than securitisation positions
r200 c130	Metric	CRM Financial collateral: adjusted value (Cvam) [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
	Role in the securitisation process	Sponsor
	Type of risk transfer	Traditional transactions
	Type of underlying	Underlying positions others than securitisation positions
r200 c140	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures

r200 c140	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items	
	Exposure class	Items representing securitisation positions	
	Role in the securitisation process	Sponsor	
	Type of underlying	Underlying positions others than securitisation positions	
r200 c190	Metric	Exposure value, net of value adjustments and provisions [mi]	
	Base	Exposures	
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items	
	Exposure class	Items representing securitisation positions	
	Role in the securitisation process	Sponsor	
	Type of underlying	Underlying positions others than securitisation positions	
r200 c200	Metric	Exposure value, net of value adjustments and provisions, deducted from own funds [mi]	
	Base	Own funds	
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items	
	Exposure class	Items representing securitisation positions	
	Role in the securitisation process	Sponsor	
	Type of underlying	Underlying positions others than securitisation positions	
r200 c210	Metric	Exposure value, net of value adjustments and provisions, subject to risk weights [mi]	
	Base	Exposures	
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items	
	Exposure class	Items representing securitisation positions	
	Methods to determine risk weights	Standardised Approach	
	Role in the securitisation process	Sponsor	
	Type of underlying	Underlying positions others than securitisation positions	
r200 c220	Metric	Exposure value, net of value adjustments and provisions, subject to risk weights [mi]	
	Base	Exposures	
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items	
	Exposure class	Items representing securitisation positions	
	Exposures by Credit Quality steps at reporting date	CQS 1	
	Methods to determine risk weights	Ratings Based Method	
	Role in the securitisation process	Sponsor	
	Type of underlying	Underlying positions others than securitisation positions	
	Use of external ratings	Direct issue credit assessment	
r200 c230	Metric	Exposure value, net of value adjustments and provisions, subject to risk weights [mi]	
	Base	Exposures	
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items	
	Exposure class	Items representing securitisation positions	
	Exposures by Credit Quality steps at reporting date	CQS 2	
	Methods to determine risk weights	Ratings Based Method	
	Role in the securitisation process	Sponsor	
	Type of underlying	Underlying positions others than securitisation positions	
	Use of external ratings	Direct issue credit assessment	
r200 c240	Metric	Exposure value, net of value adjustments and provisions, subject to risk weights [mi]	
	Base	Exposures	

r200 c240	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 3
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Sponsor
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Direct issue credit assessment
r200 c250	Metric	Exposure value, net of value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 4
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Sponsor
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Direct issue long-term credit assessment
r200 c260	Metric	Exposure value, net of value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS other
	Methods to determine risk weights	Ratings Based Method
	Risk weights	1250%
	Role in the securitisation process	Sponsor
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Direct issue credit assessment
r200 c270	Metric	Exposure value, net of value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	1250% for positions not subject to any method
	Risk weights	1250%
	Role in the securitisation process	Sponsor
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Unrated exposure where a derived rating is not used
r200 c280	Metric	Exposure value, net of value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Look-Through-Approach
	Role in the securitisation process	Sponsor
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Without direct issue credit assessment

r200 c290	Metric	Exposure value, net of value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Look-Through-Approach
	Role in the securitisation process	Sponsor
	Securitisation structure	Second loss in ABCP
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Without direct issue credit assessment

r200 c300	Metric	Average risk weight [pi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Look-Through-Approach
	Role in the securitisation process	Sponsor
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Without direct issue credit assessment

r200 c310	Metric	Exposure value, net of value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Internal Assessment Approach
	Role in the securitisation process	Sponsor
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Without direct issue credit assessment

r200 c320	Metric	Average risk weight [pi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Internal Assessment Approach
	Role in the securitisation process	Sponsor
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Without direct issue credit assessment

r200 c330	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Sponsor
	Type of underlying	Underlying positions others than securitisation positions

r200 c340	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions

r200 c340	Role in the securitisation process	Sponsor	
	Type of risk transfer	Synthetic transactions	
	Type of underlying	Underlying positions others than securitisation positions	
r200 c350	Metric	Overall effect (adjustment) due to infringement of the due diligence provisions [mi]	
	Base	Exposures	
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items	
	Exposure class	Items representing securitisation positions	
	Role in the securitisation process	Sponsor	
	Type of underlying	Underlying positions others than securitisation positions	
r200 c360	Metric	Adjustment to the risk-weighted exposure amount due to maturity mismatches [mi]	
	Base	Exposures	
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items	
	Exposure class	Items representing securitisation positions	
	Role in the securitisation process	Sponsor	
	Type of underlying	Underlying positions others than securitisation positions	
r200 c370	Metric	Risk weighted exposure amount before CAP [mi]	
	Base	Exposures	
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items	
	Exposure class	Items representing securitisation positions	
	Role in the securitisation process	Sponsor	
	Type of underlying	Underlying positions others than securitisation positions	
r210 c050	Metric	Original exposure pre conversion factors [mi]	
	Base	Exposures	
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items	
	Exposure class	Items representing securitisation positions	
	Role in the securitisation process	Sponsor	
	Type of underlying	Securitisation, Re-Securitisation	
r210 c060	Metric	Value adjustments and provision associated with the original exposure [mi]	
	Base	Exposures	
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items	
	Exposure class	Items representing securitisation positions	
	Role in the securitisation process	Sponsor	
	Type of underlying	Securitisation, Re-Securitisation	
r210 c070	Metric	Exposure net of value adjustments and provisions [mi]	
	Base	Exposures	
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items	
	Exposure class	Items representing securitisation positions	
	Role in the securitisation process	Sponsor	
	Type of underlying	Securitisation, Re-Securitisation	
r210 c080	Metric	CRM substitution effects - Unfunded credit protection: adjusted values (GA) [mi]	
	Base	Exposures	
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items	
	Exposure class	Items representing securitisation positions	

r210 c080	CRM Effects/Collateral	Unfunded credit protection - Substitution effect
	Role in the securitisation process	Sponsor
	Type of risk transfer	Traditional transactions
	Type of underlying	Securitisation, Re-Securitisation
r210 c090	Metric	CRM substitution effects - Funded credit protection [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	CRM Effects/Collateral	Financial collateral simple method
	Role in the securitisation process	Sponsor
	Type of risk transfer	Traditional transactions
	Type of underlying	Securitisation, Re-Securitisation
r210 c100	Metric	CRM substitution effects Outflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	CRM Effects/Collateral	CRM techniques substitution effect
	Role in the securitisation process	Sponsor
	Type of risk transfer	Traditional transactions
	Type of underlying	Securitisation, Re-Securitisation
r210 c110	Metric	CRM substitution effects Inflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Sponsor
	Type of risk transfer	Traditional transactions
	Type of underlying	Securitisation, Re-Securitisation
r210 c120	Metric	Exposure after CRM substitution effects pre conversion factors, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Sponsor
	Type of underlying	Securitisation, Re-Securitisation
r210 c130	Metric	CRM Financial collateral: adjusted value (Cvam) [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
	Role in the securitisation process	Sponsor
	Type of risk transfer	Traditional transactions
	Type of underlying	Securitisation, Re-Securitisation
r210 c140	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures

r210 c140	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Sponsor
	Type of underlying	Securitisation, Re-Securitisation
r210 c190	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Sponsor
	Type of underlying	Securitisation, Re-Securitisation
r210 c200	Metric	Exposure value, net of value adjustments and provisions, deducted from own funds [mi]
	Base	Own funds
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Sponsor
	Type of underlying	Securitisation, Re-Securitisation
r210 c210	Metric	Exposure value, net of value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Standardised Approach
	Role in the securitisation process	Sponsor
	Type of underlying	Securitisation, Re-Securitisation
r210 c220	Metric	Exposure value, net of value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 1
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Sponsor
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Direct issue credit assessment
r210 c230	Metric	Exposure value, net of value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 2
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Sponsor
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Direct issue credit assessment
r210 c240	Metric	Exposure value, net of value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures

r210 c240	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 3
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Sponsor
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Direct issue credit assessment
r210 c250	Metric	Exposure value, net of value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 4
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Sponsor
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Direct issue long-term credit assessment
r210 c260	Metric	Exposure value, net of value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS other
	Methods to determine risk weights	Ratings Based Method
	Risk weights	1250%
	Role in the securitisation process	Sponsor
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Direct issue credit assessment
r210 c270	Metric	Exposure value, net of value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	1250% for positions not subject to any method
	Risk weights	1250%
	Role in the securitisation process	Sponsor
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Unrated exposure where a derived rating is not used
r210 c280	Metric	Exposure value, net of value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Look-Through-Approach
	Role in the securitisation process	Sponsor
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Without direct issue credit assessment

r210 c290

Metric	Exposure value, net of value adjustments and provisions, subject to risk weights [mi]
Base	Exposures
Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
Exposure class	Items representing securitisation positions
Methods to determine risk weights	Look-Through-Approach
Role in the securitisation process	Sponsor
Securitisation structure	Second loss in ABCP
Type of underlying	Securitisation, Re-Securitisation
Use of external ratings	Without direct issue credit assessment

r210 c300

Metric	Average risk weight [pi]
Base	Exposures
Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
Exposure class	Items representing securitisation positions
Methods to determine risk weights	Look-Through-Approach
Role in the securitisation process	Sponsor
Type of underlying	Securitisation, Re-Securitisation
Use of external ratings	Without direct issue credit assessment

r210 c310

Metric	Exposure value, net of value adjustments and provisions, subject to risk weights [mi]
Base	Exposures
Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
Exposure class	Items representing securitisation positions
Methods to determine risk weights	Internal Assessment Approach
Role in the securitisation process	Sponsor
Type of underlying	Securitisation, Re-Securitisation
Use of external ratings	Without direct issue credit assessment

r210 c320

Metric	Average risk weight [pi]
Base	Exposures
Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
Exposure class	Items representing securitisation positions
Methods to determine risk weights	Internal Assessment Approach
Role in the securitisation process	Sponsor
Type of underlying	Securitisation, Re-Securitisation
Use of external ratings	Without direct issue credit assessment

r210 c330

Metric	Risk weighted exposure amount [mi]
Base	Exposures
Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
Exposure class	Items representing securitisation positions
Role in the securitisation process	Sponsor
Type of underlying	Securitisation, Re-Securitisation

r210 c340

Metric	Risk weighted exposure amount [mi]
Base	Exposures
Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
Exposure class	Items representing securitisation positions

COREP

r210 c340	Role in the securitisation process	Sponsor	
	Type of risk transfer	Synthetic transactions	
	Type of underlying	Securitisation, Re-Securitisation	
r210 c350	Metric	Overall effect (adjustment) due to infringement of the due diligence provisions [mi]	
	Base	Exposures	
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items	
	Exposure class	Items representing securitisation positions	
	Role in the securitisation process	Sponsor	
	Type of underlying	Securitisation, Re-Securitisation	
r210 c360	Metric	Adjustment to the risk-weighted exposure amount due to maturity mismatches [mi]	
	Base	Exposures	
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items	
	Exposure class	Items representing securitisation positions	
	Role in the securitisation process	Sponsor	
	Type of underlying	Securitisation, Re-Securitisation	
r210 c370	Metric	Risk weighted exposure amount before CAP [mi]	
	Base	Exposures	
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items	
	Exposure class	Items representing securitisation positions	
	Role in the securitisation process	Sponsor	
	Type of underlying	Securitisation, Re-Securitisation	
r220 c050	Metric	Original exposure pre conversion factors [mi]	
	Base	Exposures	
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives	
	Exposure class	Items representing securitisation positions	
	Role in the securitisation process	Sponsor	
r220 c060	Metric	Value adjustments and provision associated with the original exposure [mi]	
	Base	Exposures	
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives	
	Exposure class	Items representing securitisation positions	
	Role in the securitisation process	Sponsor	
r220 c070	Metric	Exposure net of value adjustments and provisions [mi]	
	Base	Exposures	
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives	
	Exposure class	Items representing securitisation positions	
	Role in the securitisation process	Sponsor	
r220 c080	Metric	CRM substitution effects - Unfunded credit protection: adjusted values (GA) [mi]	
	Base	Exposures	
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives	
	Exposure class	Items representing securitisation positions	
	CRM Effects/Collateral	Unfunded credit protection - Substitution effect	
	Role in the securitisation process	Sponsor	
	Type of risk transfer	Traditional transactions	

COREP

r220 c090		
	Metric	CRM substitution effects - Funded credit protection [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	CRM Effects/Collateral	Financial collateral simple method
	Role in the securitisation process	Sponsor
	Type of risk transfer	Traditional transactions

r220 c100		
	Metric	CRM substitution effects Outflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	CRM Effects/Collateral	CRM techniques substitution effect
	Role in the securitisation process	Sponsor
	Type of risk transfer	Traditional transactions

r220 c110		
	Metric	CRM substitution effects Inflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Sponsor
	Type of risk transfer	Traditional transactions

r220 c120		
	Metric	Exposure after CRM substitution effects pre conversion factors, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Sponsor

r220 c130		
	Metric	CRM Financial collateral: adjusted value (Cvam) [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
	Role in the securitisation process	Sponsor
	Type of risk transfer	Traditional transactions

r220 c140		
	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Sponsor

r220 c150		
	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Conversion factors for off-balance sheet items	0%
	Role in the securitisation process	Sponsor

COREP

r220 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Conversion factors for off-balance sheet items	>0% and <=20%
	Role in the securitisation process	Sponsor
r220 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Conversion factors for off-balance sheet items	>20% and <=50%
	Role in the securitisation process	Sponsor
r220 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Conversion factors for off-balance sheet items	>50% and <=100%
	Role in the securitisation process	Sponsor
r220 c190	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Sponsor
r220 c200	Metric	Exposure value, net of value adjustments and provisions, deducted from own funds [mi]
	Base	Own funds
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Sponsor
r220 c210	Metric	Exposure value, net of value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Standardised Approach
	Role in the securitisation process	Sponsor
r220 c220	Metric	Exposure value, net of value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 1
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Sponsor
	Use of external ratings	Direct issue credit assessment
r220 c230	Metric	Exposure value, net of value adjustments and provisions, subject to risk weights [mi]

COREP

r220 c230	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 2
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Sponsor
	Use of external ratings	Direct issue credit assessment
r220 c240	Metric	Exposure value, net of value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 3
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Sponsor
	Use of external ratings	Direct issue credit assessment
r220 c250	Metric	Exposure value, net of value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 4
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Sponsor
	Use of external ratings	Direct issue long-term credit assessment
r220 c260	Metric	Exposure value, net of value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS other
	Methods to determine risk weights	Ratings Based Method
	Risk weights	1250%
	Role in the securitisation process	Sponsor
	Use of external ratings	Direct issue credit assessment
r220 c270	Metric	Exposure value, net of value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	1250% for positions not subject to any method
	Risk weights	1250%
	Role in the securitisation process	Sponsor
	Use of external ratings	Unrated exposure where a derived rating is not used
r220 c280	Metric	Exposure value, net of value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives

r220 c280		
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Look-Through-Approach
	Role in the securitisation process	Sponsor
	Use of external ratings	Without direct issue credit assessment

r220 c290		
	Metric	Exposure value, net of value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Look-Through-Approach
	Role in the securitisation process	Sponsor
	Securitisation structure	Second loss in ABCP
	Use of external ratings	Without direct issue credit assessment

r220 c300		
	Metric	Average risk weight [pi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Look-Through-Approach
	Role in the securitisation process	Sponsor
	Use of external ratings	Without direct issue credit assessment

r220 c310		
	Metric	Exposure value, net of value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Internal Assessment Approach
	Role in the securitisation process	Sponsor
	Use of external ratings	Without direct issue credit assessment

r220 c320		
	Metric	Average risk weight [pi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Internal Assessment Approach
	Role in the securitisation process	Sponsor
	Use of external ratings	Without direct issue credit assessment

r220 c330		
	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Sponsor

r220 c340		
	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Sponsor

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r220 c340	Type of risk transfer	Synthetic transactions	
r220 c350	Metric	Overall effect (adjustment) due to infringement of the due diligence provisions [mi]	
	Base	Exposures	
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives	
	Exposure class	Items representing securitisation positions	
	Role in the securitisation process	Sponsor	
r220 c360	Metric	Adjustment to the risk-weighted exposure amount due to maturity mismatches [mi]	
	Base	Exposures	
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives	
	Exposure class	Items representing securitisation positions	
	Role in the securitisation process	Sponsor	
r220 c370	Metric	Risk weighted exposure amount before CAP [mi]	
	Base	Exposures	
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives	
	Exposure class	Items representing securitisation positions	
	Role in the securitisation process	Sponsor	
r230 c050	Metric	Original exposure pre conversion factors [mi]	
	Base	Exposures	
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives	
	Exposure class	Items representing securitisation positions	
	Role in the securitisation process	Sponsor	
	Type of underlying	Underlying positions others than securitisation positions	
r230 c060	Metric	Value adjustments and provision associated with the original exposure [mi]	
	Base	Exposures	
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives	
	Exposure class	Items representing securitisation positions	
	Role in the securitisation process	Sponsor	
	Type of underlying	Underlying positions others than securitisation positions	
r230 c070	Metric	Exposure net of value adjustments and provisions [mi]	
	Base	Exposures	
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives	
	Exposure class	Items representing securitisation positions	
	Role in the securitisation process	Sponsor	
	Type of underlying	Underlying positions others than securitisation positions	
r230 c080	Metric	CRM substitution effects - Unfunded credit protection: adjusted values (GA) [mi]	
	Base	Exposures	
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives	
	Exposure class	Items representing securitisation positions	
	CRM Effects/Collateral	Unfunded credit protection - Substitution effect	
	Role in the securitisation process	Sponsor	
	Type of risk transfer	Traditional transactions	
	Type of underlying	Underlying positions others than securitisation positions	
r230 c090	Metric	CRM substitution effects - Funded credit protection [mi]	

COREP

r230 c090	Base	Exposures	
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives	
	Exposure class	Items representing securitisation positions	
	CRM Effects/Collateral	Financial collateral simple method	
	Role in the securitisation process	Sponsor	
	Type of risk transfer	Traditional transactions	
	Type of underlying	Underlying positions others than securitisation positions	
r230 c100	Metric	CRM substitution effects Outflows, net of value adjustments and provisions [mi]	
	Base	Exposures	
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives	
	Exposure class	Items representing securitisation positions	
	CRM Effects/Collateral	CRM techniques substitution effect	
	Role in the securitisation process	Sponsor	
	Type of risk transfer	Traditional transactions	
	Type of underlying	Underlying positions others than securitisation positions	
r230 c110	Metric	CRM substitution effects Inflows, net of value adjustments and provisions [mi]	
	Base	Exposures	
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives	
	Exposure class	Items representing securitisation positions	
	Role in the securitisation process	Sponsor	
	Type of risk transfer	Traditional transactions	
	Type of underlying	Underlying positions others than securitisation positions	
r230 c120	Metric	Exposure after CRM substitution effects pre conversion factors, net of value adjustments and provisions [mi]	
	Base	Exposures	
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives	
	Exposure class	Items representing securitisation positions	
	Role in the securitisation process	Sponsor	
	Type of underlying	Underlying positions others than securitisation positions	
r230 c130	Metric	CRM Financial collateral: adjusted value (Cvam) [mi]	
	Base	Exposures	
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives	
	Exposure class	Items representing securitisation positions	
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)	
	Role in the securitisation process	Sponsor	
	Type of risk transfer	Traditional transactions	
	Type of underlying	Underlying positions others than securitisation positions	
r230 c140	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]	
	Base	Exposures	
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives	
	Exposure class	Items representing securitisation positions	
	Role in the securitisation process	Sponsor	
	Type of underlying	Underlying positions others than securitisation positions	
r230 c150	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]	

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r230 c150	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Conversion factors for off-balance sheet items	0%
	Role in the securitisation process	Sponsor
	Type of underlying	Underlying positions others than securitisation positions
r230 c160	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Conversion factors for off-balance sheet items	>0% and <=20%
	Role in the securitisation process	Sponsor
	Type of underlying	Underlying positions others than securitisation positions
r230 c170	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Conversion factors for off-balance sheet items	>20% and <=50%
	Role in the securitisation process	Sponsor
	Type of underlying	Underlying positions others than securitisation positions
r230 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Conversion factors for off-balance sheet items	>50% and <=100%
	Role in the securitisation process	Sponsor
	Type of underlying	Underlying positions others than securitisation positions
r230 c190	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Sponsor
	Type of underlying	Underlying positions others than securitisation positions
r230 c200	Metric	Exposure value, net of value adjustments and provisions, deducted from own funds [mi]
	Base	Own funds
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Sponsor
	Type of underlying	Underlying positions others than securitisation positions
r230 c210	Metric	Exposure value, net of value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions

r230 c210	Methods to determine risk weights	Standardised Approach
	Role in the securitisation process	Sponsor
	Type of underlying	Underlying positions others than securitisation positions

r230 c220	Metric	Exposure value, net of value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 1
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Sponsor
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Direct issue credit assessment

r230 c230	Metric	Exposure value, net of value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 2
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Sponsor
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Direct issue credit assessment

r230 c240	Metric	Exposure value, net of value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 3
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Sponsor
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Direct issue credit assessment

r230 c250	Metric	Exposure value, net of value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 4
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Sponsor
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Direct issue long-term credit assessment

r230 c260	Metric	Exposure value, net of value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions

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r230 c260	Exposures by Credit Quality steps at reporting date	CQS other	
	Methods to determine risk weights	Ratings Based Method	
	Risk weights	1250%	
	Role in the securitisation process	Sponsor	
	Type of underlying	Underlying positions others than securitisation positions	
	Use of external ratings	Direct issue credit assessment	
r230 c270	Metric	Exposure value, net of value adjustments and provisions, subject to risk weights [mi]	
	Base	Exposures	
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives	
	Exposure class	Items representing securitisation positions	
	Methods to determine risk weights	1250% for positions not subject to any method	
	Risk weights	1250%	
	Role in the securitisation process	Sponsor	
	Type of underlying	Underlying positions others than securitisation positions	
	Use of external ratings	Unrated exposure where a derived rating is not used	
r230 c280	Metric	Exposure value, net of value adjustments and provisions, subject to risk weights [mi]	
	Base	Exposures	
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives	
	Exposure class	Items representing securitisation positions	
	Methods to determine risk weights	Look-Through-Approach	
	Role in the securitisation process	Sponsor	
	Type of underlying	Underlying positions others than securitisation positions	
	Use of external ratings	Without direct issue credit assessment	
r230 c290	Metric	Exposure value, net of value adjustments and provisions, subject to risk weights [mi]	
	Base	Exposures	
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives	
	Exposure class	Items representing securitisation positions	
	Methods to determine risk weights	Look-Through-Approach	
	Role in the securitisation process	Sponsor	
	Securitisation structure	Second loss in ABCP	
	Type of underlying	Underlying positions others than securitisation positions	
	Use of external ratings	Without direct issue credit assessment	
r230 c300	Metric	Average risk weight [pi]	
	Base	Exposures	
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives	
	Exposure class	Items representing securitisation positions	
	Methods to determine risk weights	Look-Through-Approach	
	Role in the securitisation process	Sponsor	
	Type of underlying	Underlying positions others than securitisation positions	
	Use of external ratings	Without direct issue credit assessment	
r230 c310	Metric	Exposure value, net of value adjustments and provisions, subject to risk weights [mi]	
	Base	Exposures	
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives	

r230 c310	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Internal Assessment Approach
	Role in the securitisation process	Sponsor
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Without direct issue credit assessment
r230 c320	Metric	Average risk weight [pi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Internal Assessment Approach
	Role in the securitisation process	Sponsor
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Without direct issue credit assessment
r230 c330	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Sponsor
	Type of underlying	Underlying positions others than securitisation positions
r230 c340	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Sponsor
	Type of risk transfer	Synthetic transactions
	Type of underlying	Underlying positions others than securitisation positions
r230 c350	Metric	Overall effect (adjustment) due to infringement of the due diligence provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Sponsor
	Type of underlying	Underlying positions others than securitisation positions
r230 c360	Metric	Adjustment to the risk-weighted exposure amount due to maturity mismatches [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Sponsor
	Type of underlying	Underlying positions others than securitisation positions
r230 c370	Metric	Risk weighted exposure amount before CAP [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Sponsor

r230 c370	Type of underlying	Underlying positions others than securitisation positions

r240 c050	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Sponsor
	Type of underlying	Securitisation, Re-Securitisation

r240 c060	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Sponsor
	Type of underlying	Securitisation, Re-Securitisation

r240 c070	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Sponsor
	Type of underlying	Securitisation, Re-Securitisation

r240 c080	Metric	CRM substitution effects - Unfunded credit protection: adjusted values (GA) [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	CRM Effects/Collateral	Unfunded credit protection - Substitution effect
	Role in the securitisation process	Sponsor
	Type of risk transfer	Traditional transactions
	Type of underlying	Securitisation, Re-Securitisation

r240 c090	Metric	CRM substitution effects - Funded credit protection [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	CRM Effects/Collateral	Financial collateral simple method
	Role in the securitisation process	Sponsor
	Type of risk transfer	Traditional transactions
	Type of underlying	Securitisation, Re-Securitisation

r240 c100	Metric	CRM substitution effects Outflows, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	CRM Effects/Collateral	CRM techniques substitution effect
	Role in the securitisation process	Sponsor
	Type of risk transfer	Traditional transactions
	Type of underlying	Securitisation, Re-Securitisation

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r240 c110

Metric	CRM substitution effects Inflows, net of value adjustments and provisions [mi]
Base	Exposures
Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
Exposure class	Items representing securitisation positions
Role in the securitisation process	Sponsor
Type of risk transfer	Traditional transactions
Type of underlying	Securitisation, Re-Securitisation

r240 c120

Metric	Exposure after CRM substitution effects pre conversion factors, net of value adjustments and provisions [mi]
Base	Exposures
Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
Exposure class	Items representing securitisation positions
Role in the securitisation process	Sponsor
Type of underlying	Securitisation, Re-Securitisation

r240 c130

Metric	CRM Financial collateral: adjusted value (Cvam) [mi]
Base	Exposures
Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
Exposure class	Items representing securitisation positions
CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
Role in the securitisation process	Sponsor
Type of risk transfer	Traditional transactions
Type of underlying	Securitisation, Re-Securitisation

r240 c140

Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
Base	Exposures
Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
Exposure class	Items representing securitisation positions
Role in the securitisation process	Sponsor
Type of underlying	Securitisation, Re-Securitisation

r240 c150

Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
Base	Exposures
Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
Exposure class	Items representing securitisation positions
Conversion factors for off-balance sheet items	0%
Role in the securitisation process	Sponsor
Type of underlying	Securitisation, Re-Securitisation

r240 c160

Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
Base	Exposures
Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
Exposure class	Items representing securitisation positions
Conversion factors for off-balance sheet items	>0% and <=20%
Role in the securitisation process	Sponsor
Type of underlying	Securitisation, Re-Securitisation

r240 c170

Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
Base	Exposures

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r240 c170	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Conversion factors for off-balance sheet items	>20% and <=50%
	Role in the securitisation process	Sponsor
	Type of underlying	Securitisation, Re-Securitisation
r240 c180	Metric	Fully adjusted exposure value (E*), net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Conversion factors for off-balance sheet items	>50% and <=100%
	Role in the securitisation process	Sponsor
	Type of underlying	Securitisation, Re-Securitisation
r240 c190	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Sponsor
	Type of underlying	Securitisation, Re-Securitisation
r240 c200	Metric	Exposure value, net of value adjustments and provisions, deducted from own funds [mi]
	Base	Own funds
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Sponsor
	Type of underlying	Securitisation, Re-Securitisation
r240 c210	Metric	Exposure value, net of value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Standardised Approach
	Role in the securitisation process	Sponsor
	Type of underlying	Securitisation, Re-Securitisation
r240 c220	Metric	Exposure value, net of value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 1
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Sponsor
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Direct issue credit assessment
r240 c230	Metric	Exposure value, net of value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives

r240 c230	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 2
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Sponsor
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Direct issue credit assessment
r240 c240	Metric	Exposure value, net of value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 3
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Sponsor
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Direct issue credit assessment
r240 c250	Metric	Exposure value, net of value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 4
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Sponsor
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Direct issue long-term credit assessment
r240 c260	Metric	Exposure value, net of value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS other
	Methods to determine risk weights	Ratings Based Method
	Risk weights	1250%
	Role in the securitisation process	Sponsor
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Direct issue credit assessment
r240 c270	Metric	Exposure value, net of value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	1250% for positions not subject to any method
	Risk weights	1250%
	Role in the securitisation process	Sponsor
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Unrated exposure where a derived rating is not used

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r240 c280	Metric	Exposure value, net of value adjustments and provisions, subject to risk weights [mi]	
	Base	Exposures	
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives	
	Exposure class	Items representing securitisation positions	
	Methods to determine risk weights	Look-Through-Approach	
	Role in the securitisation process	Sponsor	
	Type of underlying	Securitisation, Re-Securitisation	
	Use of external ratings	Without direct issue credit assessment	
r240 c290	Metric	Exposure value, net of value adjustments and provisions, subject to risk weights [mi]	
	Base	Exposures	
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives	
	Exposure class	Items representing securitisation positions	
	Methods to determine risk weights	Look-Through-Approach	
	Role in the securitisation process	Sponsor	
	Securitisation structure	Second loss in ABCP	
	Type of underlying	Securitisation, Re-Securitisation	
	Use of external ratings	Without direct issue credit assessment	
r240 c300	Metric	Average risk weight [pi]	
	Base	Exposures	
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives	
	Exposure class	Items representing securitisation positions	
	Methods to determine risk weights	Look-Through-Approach	
	Role in the securitisation process	Sponsor	
	Type of underlying	Securitisation, Re-Securitisation	
	Use of external ratings	Without direct issue credit assessment	
r240 c310	Metric	Exposure value, net of value adjustments and provisions, subject to risk weights [mi]	
	Base	Exposures	
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives	
	Exposure class	Items representing securitisation positions	
	Methods to determine risk weights	Internal Assessment Approach	
	Role in the securitisation process	Sponsor	
	Type of underlying	Securitisation, Re-Securitisation	
	Use of external ratings	Without direct issue credit assessment	
r240 c320	Metric	Average risk weight [pi]	
	Base	Exposures	
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives	
	Exposure class	Items representing securitisation positions	
	Methods to determine risk weights	Internal Assessment Approach	
	Role in the securitisation process	Sponsor	
	Type of underlying	Securitisation, Re-Securitisation	
	Use of external ratings	Without direct issue credit assessment	
r240 c330	Metric	Risk weighted exposure amount [mi]	
	Base	Exposures	

r240 c330	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives	
	Exposure class	Items representing securitisation positions	
	Role in the securitisation process	Sponsor	
	Type of underlying	Securitisation, Re-Securitisation	
r240 c340	Metric	Risk weighted exposure amount [mi]	
	Base	Exposures	
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives	
	Exposure class	Items representing securitisation positions	
	Role in the securitisation process	Sponsor	
	Type of risk transfer	Synthetic transactions	
	Type of underlying	Securitisation, Re-Securitisation	
r240 c350	Metric	Overall effect (adjustment) due to infringement of the due diligence provisions [mi]	
	Base	Exposures	
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives	
	Exposure class	Items representing securitisation positions	
	Role in the securitisation process	Sponsor	
	Type of underlying	Securitisation, Re-Securitisation	
r240 c360	Metric	Adjustment to the risk-weighted exposure amount due to maturity mismatches [mi]	
	Base	Exposures	
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives	
	Exposure class	Items representing securitisation positions	
	Role in the securitisation process	Sponsor	
	Type of underlying	Securitisation, Re-Securitisation	
r240 c370	Metric	Risk weighted exposure amount before CAP [mi]	
	Base	Exposures	
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives	
	Exposure class	Items representing securitisation positions	
	Role in the securitisation process	Sponsor	
	Type of underlying	Securitisation, Re-Securitisation	
r250 c190	Metric	Exposure value, net of value adjustments and provisions [mi]	
	Base	Exposures	
	Main category	Instruments subject to securitisation credit risk treatment	
	Exposure class	Items representing securitisation positions	
	Exposures by Credit Quality steps at inception	CQS 1	
r250 c200	Metric	Exposure value, net of value adjustments and provisions, deducted from own funds [mi]	
	Base	Own funds	
	Main category	Instruments subject to securitisation credit risk treatment	
	Exposure class	Items representing securitisation positions	
	Exposures by Credit Quality steps at inception	CQS 1	
r250 c210	Metric	Exposure value, net of value adjustments and provisions, subject to risk weights [mi]	
	Base	Exposures	
	Main category	Instruments subject to securitisation credit risk treatment	
	Exposure class	Items representing securitisation positions	

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r250 c210	Exposures by Credit Quality steps at inception	CQS 1
	Methods to determine risk weights	Standardised Approach
r250 c220	Metric	Exposure value, net of value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at inception	CQS 1
	Exposures by Credit Quality steps at reporting date	CQS 1
	Methods to determine risk weights	Ratings Based Method
	Use of external ratings	Direct issue credit assessment
r250 c230	Metric	Exposure value, net of value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at inception	CQS 1
	Exposures by Credit Quality steps at reporting date	CQS 2
	Methods to determine risk weights	Ratings Based Method
	Use of external ratings	Direct issue credit assessment
r250 c240	Metric	Exposure value, net of value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at inception	CQS 1
	Exposures by Credit Quality steps at reporting date	CQS 3
	Methods to determine risk weights	Ratings Based Method
	Use of external ratings	Direct issue credit assessment
r250 c250	Metric	Exposure value, net of value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at inception	CQS 1
	Exposures by Credit Quality steps at reporting date	CQS 4
	Methods to determine risk weights	Ratings Based Method
	Use of external ratings	Direct issue long-term credit assessment
r250 c260	Metric	Exposure value, net of value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at inception	CQS 1
	Exposures by Credit Quality steps at reporting date	CQS other
	Methods to determine risk weights	Ratings Based Method
	Risk weights	1250%
	Use of external ratings	Direct issue credit assessment

r250 c270	Metric	Exposure value, net of value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at inception	CQS 1
	Methods to determine risk weights	1250% for positions not subject to any method
	Risk weights	1250%
	Use of external ratings	Unrated exposure where a derived rating is not used
r250 c280	Metric	Exposure value, net of value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at inception	CQS 1
	Methods to determine risk weights	Look-Through-Approach
	Use of external ratings	Without direct issue credit assessment
r250 c330	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at inception	CQS 1
r250 c340	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at inception	CQS 1
	Type of risk transfer	Synthetic transactions
r260 c190	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at inception	CQS 2
r260 c200	Metric	Exposure value, net of value adjustments and provisions, deducted from own funds [mi]
	Base	Own funds
	Main category	Instruments subject to securitisation credit risk treatment
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at inception	CQS 2
r260 c210	Metric	Exposure value, net of value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at inception	CQS 2
	Methods to determine risk weights	Standardised Approach
r260 c220	Metric	Exposure value, net of value adjustments and provisions, subject to risk weights [mi]

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r260 c220

Base	Exposures
Main category	Instruments subject to securitisation credit risk treatment
Exposure class	Items representing securitisation positions
Exposures by Credit Quality steps at inception	CQS 2
Exposures by Credit Quality steps at reporting date	CQS 1
Methods to determine risk weights	Ratings Based Method
Use of external ratings	Direct issue credit assessment

r260 c230

Metric	Exposure value, net of value adjustments and provisions, subject to risk weights [mi]
Base	Exposures
Main category	Instruments subject to securitisation credit risk treatment
Exposure class	Items representing securitisation positions
Exposures by Credit Quality steps at inception	CQS 2
Exposures by Credit Quality steps at reporting date	CQS 2
Methods to determine risk weights	Ratings Based Method
Use of external ratings	Direct issue credit assessment

r260 c240

Metric	Exposure value, net of value adjustments and provisions, subject to risk weights [mi]
Base	Exposures
Main category	Instruments subject to securitisation credit risk treatment
Exposure class	Items representing securitisation positions
Exposures by Credit Quality steps at inception	CQS 2
Exposures by Credit Quality steps at reporting date	CQS 3
Methods to determine risk weights	Ratings Based Method
Use of external ratings	Direct issue credit assessment

r260 c250

Metric	Exposure value, net of value adjustments and provisions, subject to risk weights [mi]
Base	Exposures
Main category	Instruments subject to securitisation credit risk treatment
Exposure class	Items representing securitisation positions
Exposures by Credit Quality steps at inception	CQS 2
Exposures by Credit Quality steps at reporting date	CQS 4
Methods to determine risk weights	Ratings Based Method
Use of external ratings	Direct issue long-term credit assessment

r260 c260

Metric	Exposure value, net of value adjustments and provisions, subject to risk weights [mi]
Base	Exposures
Main category	Instruments subject to securitisation credit risk treatment
Exposure class	Items representing securitisation positions
Exposures by Credit Quality steps at inception	CQS 2
Exposures by Credit Quality steps at reporting date	CQS other
Methods to determine risk weights	Ratings Based Method
Risk weights	1250%
Use of external ratings	Direct issue credit assessment

r260 c270

Metric	Exposure value, net of value adjustments and provisions, subject to risk weights [mi]
Base	Exposures
Main category	Instruments subject to securitisation credit risk treatment

r260 c270	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at inception	CQS 2
	Methods to determine risk weights	1250% for positions not subject to any method
	Risk weights	1250%
	Use of external ratings	Unrated exposure where a derived rating is not used
r260 c280	Metric	Exposure value, net of value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at inception	CQS 2
	Methods to determine risk weights	Look-Through-Approach
	Use of external ratings	Without direct issue credit assessment
r260 c330	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at inception	CQS 2
r260 c340	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at inception	CQS 2
	Type of risk transfer	Synthetic transactions
r270 c190	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at inception	CQS 3
r270 c200	Metric	Exposure value, net of value adjustments and provisions, deducted from own funds [mi]
	Base	Own funds
	Main category	Instruments subject to securitisation credit risk treatment
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at inception	CQS 3
r270 c210	Metric	Exposure value, net of value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at inception	CQS 3
	Methods to determine risk weights	Standardised Approach
r270 c220	Metric	Exposure value, net of value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposure class	Items representing securitisation positions

r270 c220

Exposures by Credit Quality steps at inception	CQS 3
Exposures by Credit Quality steps at reporting date	CQS 1
Methods to determine risk weights	Ratings Based Method
Use of external ratings	Direct issue credit assessment

r270 c230

Metric	Exposure value, net of value adjustments and provisions, subject to risk weights [mi]
Base	Exposures
Main category	Instruments subject to securitisation credit risk treatment
Exposure class	Items representing securitisation positions
Exposures by Credit Quality steps at inception	CQS 3
Exposures by Credit Quality steps at reporting date	CQS 2
Methods to determine risk weights	Ratings Based Method
Use of external ratings	Direct issue credit assessment

r270 c240

Metric	Exposure value, net of value adjustments and provisions, subject to risk weights [mi]
Base	Exposures
Main category	Instruments subject to securitisation credit risk treatment
Exposure class	Items representing securitisation positions
Exposures by Credit Quality steps at inception	CQS 3
Exposures by Credit Quality steps at reporting date	CQS 3
Methods to determine risk weights	Ratings Based Method
Use of external ratings	Direct issue credit assessment

r270 c250

Metric	Exposure value, net of value adjustments and provisions, subject to risk weights [mi]
Base	Exposures
Main category	Instruments subject to securitisation credit risk treatment
Exposure class	Items representing securitisation positions
Exposures by Credit Quality steps at inception	CQS 3
Exposures by Credit Quality steps at reporting date	CQS 4
Methods to determine risk weights	Ratings Based Method
Use of external ratings	Direct issue long-term credit assessment

r270 c260

Metric	Exposure value, net of value adjustments and provisions, subject to risk weights [mi]
Base	Exposures
Main category	Instruments subject to securitisation credit risk treatment
Exposure class	Items representing securitisation positions
Exposures by Credit Quality steps at inception	CQS 3
Exposures by Credit Quality steps at reporting date	CQS other
Methods to determine risk weights	Ratings Based Method
Risk weights	1250%
Use of external ratings	Direct issue credit assessment

r270 c270

Metric	Exposure value, net of value adjustments and provisions, subject to risk weights [mi]
Base	Exposures
Main category	Instruments subject to securitisation credit risk treatment
Exposure class	Items representing securitisation positions
Exposures by Credit Quality steps at inception	CQS 3
Methods to determine risk weights	1250% for positions not subject to any method

| **r270 c270** | Risk weights | 1250% |
| | Use of external ratings | Unrated exposure where a derived rating is not used |

r270 c280	Metric	Exposure value, net of value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at inception	CQS 3
	Methods to determine risk weights	Look-Through-Approach
	Use of external ratings	Without direct issue credit assessment

r270 c330	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at inception	CQS 3

r270 c340	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at inception	CQS 3
	Type of risk transfer	Synthetic transactions

r280 c190	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at inception	CQS 4

r280 c200	Metric	Exposure value, net of value adjustments and provisions, deducted from own funds [mi]
	Base	Own funds
	Main category	Instruments subject to securitisation credit risk treatment
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at inception	CQS 4

r280 c210	Metric	Exposure value, net of value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at inception	CQS 4
	Methods to determine risk weights	Standardised Approach

r280 c220	Metric	Exposure value, net of value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at inception	CQS 4
	Exposures by Credit Quality steps at reporting date	CQS 1
	Methods to determine risk weights	Ratings Based Method

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r280 c220	Use of external ratings	Direct issue credit assessment
r280 c230	Metric	Exposure value, net of value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at inception	CQS 4
	Exposures by Credit Quality steps at reporting date	CQS 2
	Methods to determine risk weights	Ratings Based Method
	Use of external ratings	Direct issue credit assessment
r280 c240	Metric	Exposure value, net of value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at inception	CQS 4
	Exposures by Credit Quality steps at reporting date	CQS 3
	Methods to determine risk weights	Ratings Based Method
	Use of external ratings	Direct issue credit assessment
r280 c250	Metric	Exposure value, net of value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at inception	CQS 4
	Exposures by Credit Quality steps at reporting date	CQS 4
	Methods to determine risk weights	Ratings Based Method
	Use of external ratings	Direct issue long-term credit assessment
r280 c260	Metric	Exposure value, net of value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at inception	CQS 4
	Exposures by Credit Quality steps at reporting date	CQS other
	Methods to determine risk weights	Ratings Based Method
	Risk weights	1250%
	Use of external ratings	Direct issue credit assessment
r280 c270	Metric	Exposure value, net of value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at inception	CQS 4
	Methods to determine risk weights	1250% for positions not subject to any method
	Risk weights	1250%
	Use of external ratings	Unrated exposure where a derived rating is not used
r280 c280	Metric	Exposure value, net of value adjustments and provisions, subject to risk weights [mi]

r280 c280	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at inception	CQS 4
	Methods to determine risk weights	Look-Through-Approach
	Use of external ratings	Without direct issue credit assessment
r280 c330	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at inception	CQS 4
r280 c340	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at inception	CQS 4
	Type of risk transfer	Synthetic transactions
r290 c190	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at inception	CQS other
r290 c200	Metric	Exposure value, net of value adjustments and provisions, deducted from own funds [mi]
	Base	Own funds
	Main category	Instruments subject to securitisation credit risk treatment
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at inception	CQS other
r290 c210	Metric	Exposure value, net of value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at inception	CQS other
	Methods to determine risk weights	Standardised Approach
r290 c220	Metric	Exposure value, net of value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at inception	CQS other
	Exposures by Credit Quality steps at reporting date	CQS 1
	Methods to determine risk weights	Ratings Based Method
	Use of external ratings	Direct issue credit assessment
r290 c230	Metric	Exposure value, net of value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures

r290 c230	Main category	Instruments subject to securitisation credit risk treatment
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at inception	CQS other
	Exposures by Credit Quality steps at reporting date	CQS 2
	Methods to determine risk weights	Ratings Based Method
	Use of external ratings	Direct issue credit assessment
r290 c240	Metric	Exposure value, net of value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at inception	CQS other
	Exposures by Credit Quality steps at reporting date	CQS 3
	Methods to determine risk weights	Ratings Based Method
	Use of external ratings	Direct issue credit assessment
r290 c250	Metric	Exposure value, net of value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at inception	CQS other
	Exposures by Credit Quality steps at reporting date	CQS 4
	Methods to determine risk weights	Ratings Based Method
	Use of external ratings	Direct issue long-term credit assessment
r290 c260	Metric	Exposure value, net of value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at inception	CQS other
	Exposures by Credit Quality steps at reporting date	CQS other
	Methods to determine risk weights	Ratings Based Method
	Risk weights	1250%
	Use of external ratings	Direct issue credit assessment
r290 c270	Metric	Exposure value, net of value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at inception	CQS other
	Methods to determine risk weights	1250% for positions not subject to any method
	Risk weights	1250%
	Use of external ratings	Unrated exposure where a derived rating is not used
r290 c280	Metric	Exposure value, net of value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposure class	Items representing securitisation positions

r290 c280	Exposures by Credit Quality steps at inception	CQS other
	Methods to determine risk weights	Look-Through-Approach
	Use of external ratings	Without direct issue credit assessment
r290 c330	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at inception	CQS other
r290 c340	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at inception	CQS other
	Type of risk transfer	Synthetic transactions

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r010 c010	Metric	Total amount of securitisation exposures originated [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposure class	Items representing securitisation positions
r010 c020	Metric	CRM Funded credit protection (Cva) [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposure class	Items representing securitisation positions
	CRM Effects/Collateral	Funded credit derivatives issued
	Type of risk transfer	Synthetic transactions
r010 c030	Metric	CRM unfunded credit protection adjusted values (G*) - Outflows [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposure class	Items representing securitisation positions
	CRM Effects/Collateral	Credit derivatives - Substitution effect
	Type of risk transfer	Synthetic transactions
r010 c040	Metric	Notional amount retained or repurchased of credit protection [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposure class	Items representing securitisation positions
	CRM Effects/Collateral	Funded credit derivatives issued repurchased
	Type of risk transfer	Synthetic transactions
r010 c050	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposure class	Items representing securitisation positions
r010 c060	Metric	CRM substitution effects - Unfunded credit protection: adjusted values (GA) [mi]

r010 c060	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposure class	Items representing securitisation positions
	CRM Effects/Collateral	Unfunded credit protection - Substitution effect
	Type of risk transfer	Traditional transactions
r010 c070	Metric	CRM substitution effects - Funded credit protection [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposure class	Items representing securitisation positions
	CRM Effects/Collateral	Financial collateral simple method
	Type of risk transfer	Traditional transactions
r010 c080	Metric	CRM substitution effects Outflows including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposure class	Items representing securitisation positions
	CRM Effects/Collateral	CRM techniques substitution effect
	Type of risk transfer	Traditional transactions
r010 c090	Metric	CRM substitution effects Inflows including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposure class	Items representing securitisation positions
	Type of risk transfer	Traditional transactions
r010 c100	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposure class	Items representing securitisation positions
r010 c110	Metric	CRM Financial collateral: adjusted value (Cvam) [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposure class	Items representing securitisation positions
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
	Type of risk transfer	Traditional transactions
r010 c120	Metric	Fully adjusted exposure value E* including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposure class	Items representing securitisation positions
r010 c130	Metric	Fully adjusted exposure value E* including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposure class	Items representing securitisation positions
	Conversion factors for off-balance sheet items	0%
r010 c140	Metric	Fully adjusted exposure value E* including value adjustments and provisions [mi]
	Base	Exposures

r010 c140	Main category	Instruments subject to securitisation credit risk treatment
	Exposure class	Items representing securitisation positions
	Conversion factors for off-balance sheet items	>0% and <=20%
r010 c150	Metric	Fully adjusted exposure value E* including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposure class	Items representing securitisation positions
	Conversion factors for off-balance sheet items	>20% and <=50%
r010 c160	Metric	Fully adjusted exposure value E* including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposure class	Items representing securitisation positions
	Conversion factors for off-balance sheet items	>50% and <=100%
r010 c170	Metric	Exposure value, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposure class	Items representing securitisation positions
r010 c180	Metric	Exposure value, including value adjustments and provisions, deducted from own funds [mi]
	Base	Own funds
	Main category	Instruments subject to securitisation credit risk treatment
	Exposure class	Items representing securitisation positions
r010 c190	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposure class	Items representing securitisation positions
r010 c200	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 1 & S/T CQS 1
	Methods to determine risk weights	Ratings Based Method
	Use of external ratings	Direct issue credit assessment
r010 c210	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 2
	Methods to determine risk weights	Ratings Based Method
	Use of external ratings	Direct issue long-term credit assessment
r010 c220	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposure class	Items representing securitisation positions

r010 c220

Exposures by Credit Quality steps at reporting date	CQS 3
Methods to determine risk weights	Ratings Based Method
Use of external ratings	Direct issue long-term credit assessment

r010 c230

Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
Base	Exposures
Main category	Instruments subject to securitisation credit risk treatment
Exposure class	Items representing securitisation positions
Exposures by Credit Quality steps at reporting date	CQS 4 & S/T CQS 2
Methods to determine risk weights	Ratings Based Method
Use of external ratings	Direct issue credit assessment

r010 c240

Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
Base	Exposures
Main category	Instruments subject to securitisation credit risk treatment
Exposure class	Items representing securitisation positions
Exposures by Credit Quality steps at reporting date	CQS 5
Methods to determine risk weights	Ratings Based Method
Use of external ratings	Direct issue long-term credit assessment

r010 c250

Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
Base	Exposures
Main category	Instruments subject to securitisation credit risk treatment
Exposure class	Items representing securitisation positions
Exposures by Credit Quality steps at reporting date	CQS 6
Methods to determine risk weights	Ratings Based Method
Use of external ratings	Direct issue long-term credit assessment

r010 c260

Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
Base	Exposures
Main category	Instruments subject to securitisation credit risk treatment
Exposure class	Items representing securitisation positions
Exposures by Credit Quality steps at reporting date	CQS 7 & S/T CQS 3
Methods to determine risk weights	Ratings Based Method
Use of external ratings	Direct issue credit assessment

r010 c270

Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
Base	Exposures
Main category	Instruments subject to securitisation credit risk treatment
Exposure class	Items representing securitisation positions
Exposures by Credit Quality steps at reporting date	CQS 8
Methods to determine risk weights	Ratings Based Method
Use of external ratings	Direct issue long-term credit assessment

r010 c280

Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
Base	Exposures
Main category	Instruments subject to securitisation credit risk treatment
Exposure class	Items representing securitisation positions
Exposures by Credit Quality steps at reporting date	CQS 9

| r010 c280 | Methods to determine risk weights | Ratings Based Method |
| | Use of external ratings | Direct issue long-term credit assessment |

r010 c290	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 10
	Methods to determine risk weights	Ratings Based Method
	Use of external ratings	Direct issue long-term credit assessment

r010 c300	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 11
	Methods to determine risk weights	Ratings Based Method
	Use of external ratings	Direct issue long-term credit assessment

r010 c310	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	ALL OTHER CQS
	Methods to determine risk weights	Ratings Based Method
	Risk weights	1250%
	Use of external ratings	Direct issue credit assessment

r010 c320	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	1250% for positions not subject to any method
	Risk weights	1250%
	Use of external ratings	Unrated exposure where a derived rating is not used

r010 c330	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Supervisory formula method
	Use of external ratings	Without direct issue credit assessment

r010 c340	Metric	Average risk weight [pi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Supervisory formula method
	Use of external ratings	Without direct issue credit assessment

r010 c350	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Look-Through-Approach
	Use of external ratings	Without direct issue credit assessment
r010 c360	Metric	Average risk weight [pi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Look-Through-Approach
	Use of external ratings	Without direct issue credit assessment
r010 c370	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Internal Assessment Approach
	Use of external ratings	Without direct issue credit assessment
r010 c380	Metric	Average risk weight [pi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Internal Assessment Approach
	Use of external ratings	Without direct issue credit assessment
r010 c390	Metric	Reduction in RWA due to value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposure class	Items representing securitisation positions
r010 c400	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposure class	Items representing securitisation positions
r010 c410	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposure class	Items representing securitisation positions
	Type of risk transfer	Synthetic transactions
r010 c420	Metric	Overall effect (adjustment) due to infringement of the due diligence provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposure class	Items representing securitisation positions
r010 c430	Metric	Adjustment to the risk-weighted exposure amount due to maturity mismatches [mi]
	Base	Exposures

r010 c430	Main category	Instruments subject to securitisation credit risk treatment
	Exposure class	Items representing securitisation positions

r010 c440	Metric	Risk weighted exposure amount before CAP [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposure class	Items representing securitisation positions

r010 c450	Metric	Risk weighted exposure amount after CAP [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposure class	Items representing securitisation positions

r010 c460	Metric	Own funds requirements [mi]
	Base	Memorandum items
	Main category	Instruments subject to securitisation credit risk treatment
	Exposure class	Items representing securitisation positions
	CRM Effects/Collateral	CRM techniques substitution effect

r020 c010	Metric	Total amount of securitisation exposures originated [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposure class	Items representing securitisation positions
	Type of underlying	Securitisation, Re-Securitisation

r020 c020	Metric	CRM Funded credit protection (Cva) [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposure class	Items representing securitisation positions
	CRM Effects/Collateral	Funded credit derivatives issued
	Type of risk transfer	Synthetic transactions
	Type of underlying	Securitisation, Re-Securitisation

r020 c030	Metric	CRM unfunded credit protection adjusted values (G*) - Outflows [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposure class	Items representing securitisation positions
	CRM Effects/Collateral	Credit derivatives - Substitution effect
	Type of risk transfer	Synthetic transactions
	Type of underlying	Securitisation, Re-Securitisation

r020 c040	Metric	Notional amount retained or repurchased of credit protection [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposure class	Items representing securitisation positions
	CRM Effects/Collateral	Funded credit derivatives issued repurchased
	Type of risk transfer	Synthetic transactions
	Type of underlying	Securitisation, Re-Securitisation

r020 c050	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures

r020 c050	Main category	Instruments subject to securitisation credit risk treatment
	Exposure class	Items representing securitisation positions
	Type of underlying	Securitisation, Re-Securitisation

r020 c060	Metric	CRM substitution effects - Unfunded credit protection: adjusted values (GA) [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposure class	Items representing securitisation positions
	CRM Effects/Collateral	Unfunded credit protection - Substitution effect
	Type of risk transfer	Traditional transactions
	Type of underlying	Securitisation, Re-Securitisation

r020 c070	Metric	CRM substitution effects - Funded credit protection [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposure class	Items representing securitisation positions
	CRM Effects/Collateral	Financial collateral simple method
	Type of risk transfer	Traditional transactions
	Type of underlying	Securitisation, Re-Securitisation

r020 c080	Metric	CRM substitution effects Outflows including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposure class	Items representing securitisation positions
	CRM Effects/Collateral	CRM techniques substitution effect
	Type of risk transfer	Traditional transactions
	Type of underlying	Securitisation, Re-Securitisation

r020 c090	Metric	CRM substitution effects Inflows including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposure class	Items representing securitisation positions
	Type of risk transfer	Traditional transactions
	Type of underlying	Securitisation, Re-Securitisation

r020 c100	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposure class	Items representing securitisation positions
	Type of underlying	Securitisation, Re-Securitisation

r020 c110	Metric	CRM Financial collateral: adjusted value (Cvam) [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposure class	Items representing securitisation positions
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
	Type of risk transfer	Traditional transactions
	Type of underlying	Securitisation, Re-Securitisation

r020 c120	Metric	Fully adjusted exposure value E* including value adjustments and provisions [mi]

r020 c120	Base	Exposures	
	Main category	Instruments subject to securitisation credit risk treatment	
	Exposure class	Items representing securitisation positions	
	Type of underlying	Securitisation, Re-Securitisation	
r020 c130	Metric	Fully adjusted exposure value E* including value adjustments and provisions [mi]	
	Base	Exposures	
	Main category	Instruments subject to securitisation credit risk treatment	
	Exposure class	Items representing securitisation positions	
	Conversion factors for off-balance sheet items	0%	
	Type of underlying	Securitisation, Re-Securitisation	
r020 c140	Metric	Fully adjusted exposure value E* including value adjustments and provisions [mi]	
	Base	Exposures	
	Main category	Instruments subject to securitisation credit risk treatment	
	Exposure class	Items representing securitisation positions	
	Conversion factors for off-balance sheet items	>0% and <=20%	
	Type of underlying	Securitisation, Re-Securitisation	
r020 c150	Metric	Fully adjusted exposure value E* including value adjustments and provisions [mi]	
	Base	Exposures	
	Main category	Instruments subject to securitisation credit risk treatment	
	Exposure class	Items representing securitisation positions	
	Conversion factors for off-balance sheet items	>20% and <=50%	
	Type of underlying	Securitisation, Re-Securitisation	
r020 c160	Metric	Fully adjusted exposure value E* including value adjustments and provisions [mi]	
	Base	Exposures	
	Main category	Instruments subject to securitisation credit risk treatment	
	Exposure class	Items representing securitisation positions	
	Conversion factors for off-balance sheet items	>50% and <=100%	
	Type of underlying	Securitisation, Re-Securitisation	
r020 c170	Metric	Exposure value, including value adjustments and provisions [mi]	
	Base	Exposures	
	Main category	Instruments subject to securitisation credit risk treatment	
	Exposure class	Items representing securitisation positions	
	Type of underlying	Securitisation, Re-Securitisation	
r020 c180	Metric	Exposure value, including value adjustments and provisions, deducted from own funds [mi]	
	Base	Own funds	
	Main category	Instruments subject to securitisation credit risk treatment	
	Exposure class	Items representing securitisation positions	
	Type of underlying	Securitisation, Re-Securitisation	
r020 c190	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]	
	Base	Exposures	
	Main category	Instruments subject to securitisation credit risk treatment	
	Exposure class	Items representing securitisation positions	
	Type of underlying	Securitisation, Re-Securitisation	

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r020 c200	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 1 & S/T CQS 1
	Methods to determine risk weights	Ratings Based Method
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Direct issue credit assessment
r020 c210	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 2
	Methods to determine risk weights	Ratings Based Method
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Direct issue long-term credit assessment
r020 c220	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 3
	Methods to determine risk weights	Ratings Based Method
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Direct issue long-term credit assessment
r020 c230	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 4 & S/T CQS 2
	Methods to determine risk weights	Ratings Based Method
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Direct issue credit assessment
r020 c240	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 5
	Methods to determine risk weights	Ratings Based Method
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Direct issue long-term credit assessment
r020 c250	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment

r020 c250	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 6
	Methods to determine risk weights	Ratings Based Method
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Direct issue long-term credit assessment
r020 c260	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 7 & S/T CQS 3
	Methods to determine risk weights	Ratings Based Method
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Direct issue credit assessment
r020 c270	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 8
	Methods to determine risk weights	Ratings Based Method
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Direct issue long-term credit assessment
r020 c280	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 9
	Methods to determine risk weights	Ratings Based Method
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Direct issue long-term credit assessment
r020 c290	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 10
	Methods to determine risk weights	Ratings Based Method
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Direct issue long-term credit assessment
r020 c300	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 11
	Methods to determine risk weights	Ratings Based Method

r020 c300	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Direct issue long-term credit assessment

r020 c310	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	ALL OTHER CQS
	Methods to determine risk weights	Ratings Based Method
	Risk weights	1250%
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Direct issue credit assessment

r020 c320	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	1250% for positions not subject to any method
	Risk weights	1250%
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Unrated exposure where a derived rating is not used

r020 c330	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Supervisory formula method
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Without direct issue credit assessment

r020 c340	Metric	Average risk weight [pi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Supervisory formula method
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Without direct issue credit assessment

r020 c350	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Look-Through-Approach
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Without direct issue credit assessment

r020 c360	Metric	Average risk weight [pi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment

r020 c360	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Look-Through-Approach
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Without direct issue credit assessment
r020 c370	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Internal Assessment Approach
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Without direct issue credit assessment
r020 c380	Metric	Average risk weight [pi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Internal Assessment Approach
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Without direct issue credit assessment
r020 c390	Metric	Reduction in RWA due to value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposure class	Items representing securitisation positions
	Type of underlying	Securitisation, Re-Securitisation
r020 c400	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposure class	Items representing securitisation positions
	Type of underlying	Securitisation, Re-Securitisation
r020 c410	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposure class	Items representing securitisation positions
	Type of risk transfer	Synthetic transactions
	Type of underlying	Securitisation, Re-Securitisation
r020 c420	Metric	Overall effect (adjustment) due to infringement of the due diligence provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposure class	Items representing securitisation positions
	Type of underlying	Securitisation, Re-Securitisation
r020 c430	Metric	Adjustment to the risk-weighted exposure amount due to maturity mismatches [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposure class	Items representing securitisation positions

r020 c430	Type of underlying		Securitisation, Re-Securitisation
r020 c440	Metric		Risk weighted exposure amount before CAP [mi]
	Base		Exposures
	Main category		Instruments subject to securitisation credit risk treatment
	Exposure class		Items representing securitisation positions
	Type of underlying		Securitisation, Re-Securitisation
r020 c450	Metric		Risk weighted exposure amount after CAP [mi]
	Base		Exposures
	Main category		Instruments subject to securitisation credit risk treatment
	Exposure class		Items representing securitisation positions
	Type of underlying		Securitisation, Re-Securitisation
r020 c460	Metric		Own funds requirements [mi]
	Base		Memorandum items
	Main category		Instruments subject to securitisation credit risk treatment
	Exposure class		Items representing securitisation positions
	CRM Effects/Collateral		CRM techniques substitution effect
	Type of underlying		Securitisation, Re-Securitisation
r030 c010	Metric		Total amount of securitisation exposures originated [mi]
	Base		Exposures
	Main category		Instruments subject to securitisation credit risk treatment
	Exposure class		Items representing securitisation positions
	Role in the securitisation process		Originator
r030 c020	Metric		CRM Funded credit protection (Cva) [mi]
	Base		Exposures
	Main category		Instruments subject to securitisation credit risk treatment
	Exposure class		Items representing securitisation positions
	CRM Effects/Collateral		Funded credit derivatives issued
	Role in the securitisation process		Originator
	Type of risk transfer		Synthetic transactions
r030 c030	Metric		CRM unfunded credit protection adjusted values (G*) - Outflows [mi]
	Base		Exposures
	Main category		Instruments subject to securitisation credit risk treatment
	Exposure class		Items representing securitisation positions
	CRM Effects/Collateral		Credit derivatives - Substitution effect
	Role in the securitisation process		Originator
	Type of risk transfer		Synthetic transactions
r030 c040	Metric		Notional amount retained or repurchased of credit protection [mi]
	Base		Exposures
	Main category		Instruments subject to securitisation credit risk treatment
	Exposure class		Items representing securitisation positions
	CRM Effects/Collateral		Funded credit derivatives issued repurchased
	Role in the securitisation process		Originator
	Type of risk transfer		Synthetic transactions

r030 c050	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Originator

r030 c060	Metric	CRM substitution effects - Unfunded credit protection: adjusted values (GA) [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposure class	Items representing securitisation positions
	CRM Effects/Collateral	Unfunded credit protection - Substitution effect
	Role in the securitisation process	Originator
	Type of risk transfer	Traditional transactions

r030 c070	Metric	CRM substitution effects - Funded credit protection [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposure class	Items representing securitisation positions
	CRM Effects/Collateral	Financial collateral simple method
	Role in the securitisation process	Originator
	Type of risk transfer	Traditional transactions

r030 c080	Metric	CRM substitution effects Outflows including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposure class	Items representing securitisation positions
	CRM Effects/Collateral	CRM techniques substitution effect
	Role in the securitisation process	Originator
	Type of risk transfer	Traditional transactions

r030 c090	Metric	CRM substitution effects Inflows including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Originator
	Type of risk transfer	Traditional transactions

r030 c100	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Originator

r030 c110	Metric	CRM Financial collateral: adjusted value (Cvam) [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposure class	Items representing securitisation positions
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
	Role in the securitisation process	Originator

r030 c110	Type of risk transfer	Traditional transactions
r030 c120	Metric	Fully adjusted exposure value E* including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Originator
r030 c130	Metric	Fully adjusted exposure value E* including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposure class	Items representing securitisation positions
	Conversion factors for off-balance sheet items	0%
	Role in the securitisation process	Originator
r030 c140	Metric	Fully adjusted exposure value E* including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposure class	Items representing securitisation positions
	Conversion factors for off-balance sheet items	>0% and <=20%
	Role in the securitisation process	Originator
r030 c150	Metric	Fully adjusted exposure value E* including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposure class	Items representing securitisation positions
	Conversion factors for off-balance sheet items	>20% and <=50%
	Role in the securitisation process	Originator
r030 c160	Metric	Fully adjusted exposure value E* including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposure class	Items representing securitisation positions
	Conversion factors for off-balance sheet items	>50% and <=100%
	Role in the securitisation process	Originator
r030 c170	Metric	Exposure value, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Originator
r030 c180	Metric	Exposure value, including value adjustments and provisions, deducted from own funds [mi]
	Base	Own funds
	Main category	Instruments subject to securitisation credit risk treatment
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Originator
r030 c190	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment

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r030 c190	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Originator
r030 c200	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 1 & S/T CQS 1
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Originator
	Use of external ratings	Direct issue credit assessment
r030 c210	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 2
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Originator
	Use of external ratings	Direct issue long-term credit assessment
r030 c220	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 3
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Originator
	Use of external ratings	Direct issue long-term credit assessment
r030 c230	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 4 & S/T CQS 2
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Originator
	Use of external ratings	Direct issue credit assessment
r030 c240	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 5
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Originator
	Use of external ratings	Direct issue long-term credit assessment
r030 c250	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]

r030 c250	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 6
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Originator
	Use of external ratings	Direct issue long-term credit assessment
r030 c260	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 7 & S/T CQS 3
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Originator
	Use of external ratings	Direct issue credit assessment
r030 c270	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 8
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Originator
	Use of external ratings	Direct issue long-term credit assessment
r030 c280	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 9
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Originator
	Use of external ratings	Direct issue long-term credit assessment
r030 c290	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 10
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Originator
	Use of external ratings	Direct issue long-term credit assessment
r030 c300	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposure class	Items representing securitisation positions

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r030 c300	Exposures by Credit Quality steps at reporting date	CQS 11	
	Methods to determine risk weights	Ratings Based Method	
	Role in the securitisation process	Originator	
	Use of external ratings	Direct issue long-term credit assessment	
r030 c310	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]	
	Base	Exposures	
	Main category	Instruments subject to securitisation credit risk treatment	
	Exposure class	Items representing securitisation positions	
	Exposures by Credit Quality steps at reporting date	ALL OTHER CQS	
	Methods to determine risk weights	Ratings Based Method	
	Risk weights	1250%	
	Role in the securitisation process	Originator	
	Use of external ratings	Direct issue credit assessment	
r030 c320	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]	
	Base	Exposures	
	Main category	Instruments subject to securitisation credit risk treatment	
	Exposure class	Items representing securitisation positions	
	Methods to determine risk weights	1250% for positions not subject to any method	
	Risk weights	1250%	
	Role in the securitisation process	Originator	
	Use of external ratings	Unrated exposure where a derived rating is not used	
r030 c330	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]	
	Base	Exposures	
	Main category	Instruments subject to securitisation credit risk treatment	
	Exposure class	Items representing securitisation positions	
	Methods to determine risk weights	Supervisory formula method	
	Role in the securitisation process	Originator	
	Use of external ratings	Without direct issue credit assessment	
r030 c340	Metric	Average risk weight [pi]	
	Base	Exposures	
	Main category	Instruments subject to securitisation credit risk treatment	
	Exposure class	Items representing securitisation positions	
	Methods to determine risk weights	Supervisory formula method	
	Role in the securitisation process	Originator	
	Use of external ratings	Without direct issue credit assessment	
r030 c350	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]	
	Base	Exposures	
	Main category	Instruments subject to securitisation credit risk treatment	
	Exposure class	Items representing securitisation positions	
	Methods to determine risk weights	Look-Through-Approach	
	Role in the securitisation process	Originator	
	Use of external ratings	Without direct issue credit assessment	
r030 c360	Metric	Average risk weight [pi]	

r030 c360	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Look-Through-Approach
	Role in the securitisation process	Originator
	Use of external ratings	Without direct issue credit assessment
r030 c370	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Internal Assessment Approach
	Role in the securitisation process	Originator
	Use of external ratings	Without direct issue credit assessment
r030 c380	Metric	Average risk weight [pi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Internal Assessment Approach
	Role in the securitisation process	Originator
	Use of external ratings	Without direct issue credit assessment
r030 c390	Metric	Reduction in RWA due to value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Originator
r030 c400	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Originator
r030 c410	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Originator
	Type of risk transfer	Synthetic transactions
r030 c420	Metric	Overall effect (adjustment) due to infringement of the due diligence provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Originator
r030 c430	Metric	Adjustment to the risk-weighted exposure amount due to maturity mismatches [mi]
	Base	Exposures

r030 c430	Main category	Instruments subject to securitisation credit risk treatment
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Originator

r030 c440	Metric	Risk weighted exposure amount before CAP [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Originator

r040 c010	Metric	Total amount of securitisation exposures originated [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Originator

r040 c020	Metric	CRM Funded credit protection (Cva) [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	CRM Effects/Collateral	Funded credit derivatives issued
	Role in the securitisation process	Originator
	Type of risk transfer	Synthetic transactions

r040 c030	Metric	CRM unfunded credit protection adjusted values (G*) - Outflows [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	CRM Effects/Collateral	Credit derivatives - Substitution effect
	Role in the securitisation process	Originator
	Type of risk transfer	Synthetic transactions

r040 c040	Metric	Notional amount retained or repurchased of credit protection [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	CRM Effects/Collateral	Funded credit derivatives issued repurchased
	Role in the securitisation process	Originator
	Type of risk transfer	Synthetic transactions

r040 c050	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Originator

r040 c060	Metric	CRM substitution effects - Unfunded credit protection: adjusted values (GA) [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions

r040 c060	CRM Effects/Collateral	Unfunded credit protection - Substitution effect
	Role in the securitisation process	Originator
	Type of risk transfer	Traditional transactions
r040 c070	Metric	CRM substitution effects - Funded credit protection [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	CRM Effects/Collateral	Financial collateral simple method
	Role in the securitisation process	Originator
	Type of risk transfer	Traditional transactions
r040 c080	Metric	CRM substitution effects Outflows including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	CRM Effects/Collateral	CRM techniques substitution effect
	Role in the securitisation process	Originator
	Type of risk transfer	Traditional transactions
r040 c090	Metric	CRM substitution effects Inflows including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Originator
	Type of risk transfer	Traditional transactions
r040 c100	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Originator
r040 c110	Metric	CRM Financial collateral: adjusted value (Cvam) [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
	Role in the securitisation process	Originator
	Type of risk transfer	Traditional transactions
r040 c120	Metric	Fully adjusted exposure value E* including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Originator
r040 c170	Metric	Exposure value, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items

r040 c170	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Originator
r040 c180	Metric	Exposure value, including value adjustments and provisions, deducted from own funds [mi]
	Base	Own funds
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Originator
r040 c190	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Originator
r040 c200	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 1 & S/T CQS 1
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Originator
	Use of external ratings	Direct issue credit assessment
r040 c210	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 2
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Originator
	Use of external ratings	Direct issue long-term credit assessment
r040 c220	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 3
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Originator
	Use of external ratings	Direct issue long-term credit assessment
r040 c230	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 4 & S/T CQS 2
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Originator

r040 c230	Use of external ratings	Direct issue credit assessment

r040 c240	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 5
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Originator
	Use of external ratings	Direct issue long-term credit assessment

r040 c250	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 6
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Originator
	Use of external ratings	Direct issue long-term credit assessment

r040 c260	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 7 & S/T CQS 3
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Originator
	Use of external ratings	Direct issue credit assessment

r040 c270	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 8
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Originator
	Use of external ratings	Direct issue long-term credit assessment

r040 c280	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 9
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Originator
	Use of external ratings	Direct issue long-term credit assessment

r040 c290	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures

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r040 c290	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 10
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Originator
	Use of external ratings	Direct issue long-term credit assessment
r040 c300	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 11
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Originator
	Use of external ratings	Direct issue long-term credit assessment
r040 c310	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	ALL OTHER CQS
	Methods to determine risk weights	Ratings Based Method
	Risk weights	1250%
	Role in the securitisation process	Originator
	Use of external ratings	Direct issue credit assessment
r040 c320	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	1250% for positions not subject to any method
	Risk weights	1250%
	Role in the securitisation process	Originator
	Use of external ratings	Unrated exposure where a derived rating is not used
r040 c330	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Supervisory formula method
	Role in the securitisation process	Originator
	Use of external ratings	Without direct issue credit assessment
r040 c340	Metric	Average risk weight [pi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Supervisory formula method

COREP

r040 c340	Role in the securitisation process	Originator	
	Use of external ratings	Without direct issue credit assessment	
r040 c370	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]	
	Base	Exposures	
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items	
	Exposure class	Items representing securitisation positions	
	Methods to determine risk weights	Internal Assessment Approach	
	Role in the securitisation process	Originator	
	Use of external ratings	Without direct issue credit assessment	
r040 c380	Metric	Average risk weight [pi]	
	Base	Exposures	
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items	
	Exposure class	Items representing securitisation positions	
	Methods to determine risk weights	Internal Assessment Approach	
	Role in the securitisation process	Originator	
	Use of external ratings	Without direct issue credit assessment	
r040 c390	Metric	Reduction in RWA due to value adjustments and provisions [mi]	
	Base	Exposures	
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items	
	Exposure class	Items representing securitisation positions	
	Role in the securitisation process	Originator	
r040 c400	Metric	Risk weighted exposure amount [mi]	
	Base	Exposures	
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items	
	Exposure class	Items representing securitisation positions	
	Role in the securitisation process	Originator	
r040 c410	Metric	Risk weighted exposure amount [mi]	
	Base	Exposures	
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items	
	Exposure class	Items representing securitisation positions	
	Role in the securitisation process	Originator	
	Type of risk transfer	Synthetic transactions	
r040 c420	Metric	Overall effect (adjustment) due to infringement of the due diligence provisions [mi]	
	Base	Exposures	
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items	
	Exposure class	Items representing securitisation positions	
	Role in the securitisation process	Originator	
r040 c430	Metric	Adjustment to the risk-weighted exposure amount due to maturity mismatches [mi]	
	Base	Exposures	
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items	
	Exposure class	Items representing securitisation positions	
	Role in the securitisation process	Originator	
r040 c440	Metric	Risk weighted exposure amount before CAP [mi]	

r040 c440	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Originator

r050 c010	Metric	Total amount of securitisation exposures originated [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Originator
	Type of securitisation	Securitisation. Most senior tranche.
	Type of underlying	Underlying positions others than securitisation positions

r050 c020	Metric	CRM Funded credit protection (Cva) [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	CRM Effects/Collateral	Funded credit derivatives issued
	Role in the securitisation process	Originator
	Type of risk transfer	Synthetic transactions
	Type of securitisation	Securitisation. Most senior tranche.
	Type of underlying	Underlying positions others than securitisation positions

r050 c030	Metric	CRM unfunded credit protection adjusted values (G*) - Outflows [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	CRM Effects/Collateral	Credit derivatives - Substitution effect
	Role in the securitisation process	Originator
	Type of risk transfer	Synthetic transactions
	Type of securitisation	Securitisation. Most senior tranche.
	Type of underlying	Underlying positions others than securitisation positions

r050 c040	Metric	Notional amount retained or repurchased of credit protection [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	CRM Effects/Collateral	Funded credit derivatives issued repurchased
	Role in the securitisation process	Originator
	Type of risk transfer	Synthetic transactions
	Type of securitisation	Securitisation. Most senior tranche.
	Type of underlying	Underlying positions others than securitisation positions

r050 c050	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Originator

r050 c050	Type of securitisation	Securitisation. Most senior tranche.
	Type of underlying	Underlying positions others than securitisation positions
r050 c060	Metric	CRM substitution effects - Unfunded credit protection: adjusted values (GA) [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	CRM Effects/Collateral	Unfunded credit protection - Substitution effect
	Role in the securitisation process	Originator
	Type of risk transfer	Traditional transactions
	Type of securitisation	Securitisation. Most senior tranche.
	Type of underlying	Underlying positions others than securitisation positions
r050 c070	Metric	CRM substitution effects - Funded credit protection [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	CRM Effects/Collateral	Financial collateral simple method
	Role in the securitisation process	Originator
	Type of risk transfer	Traditional transactions
	Type of securitisation	Securitisation. Most senior tranche.
	Type of underlying	Underlying positions others than securitisation positions
r050 c080	Metric	CRM substitution effects Outflows including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	CRM Effects/Collateral	CRM techniques substitution effect
	Role in the securitisation process	Originator
	Type of risk transfer	Traditional transactions
	Type of securitisation	Securitisation. Most senior tranche.
	Type of underlying	Underlying positions others than securitisation positions
r050 c090	Metric	CRM substitution effects Inflows including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Originator
	Type of risk transfer	Traditional transactions
	Type of securitisation	Securitisation. Most senior tranche.
	Type of underlying	Underlying positions others than securitisation positions
r050 c100	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Originator
	Type of securitisation	Securitisation. Most senior tranche.

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r050 c100	Type of underlying	Underlying positions others than securitisation positions
r050 c110	Metric	CRM Financial collateral: adjusted value (Cvam) [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
	Role in the securitisation process	Originator
	Type of risk transfer	Traditional transactions
	Type of securitisation	Securitisation. Most senior tranche.
	Type of underlying	Underlying positions others than securitisation positions
r050 c120	Metric	Fully adjusted exposure value E* including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Originator
	Type of securitisation	Securitisation. Most senior tranche.
	Type of underlying	Underlying positions others than securitisation positions
r050 c170	Metric	Exposure value, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Originator
	Type of securitisation	Securitisation. Most senior tranche.
	Type of underlying	Underlying positions others than securitisation positions
r050 c180	Metric	Exposure value, including value adjustments and provisions, deducted from own funds [mi]
	Base	Own funds
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Originator
	Type of securitisation	Securitisation. Most senior tranche.
	Type of underlying	Underlying positions others than securitisation positions
r050 c190	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Originator
	Type of securitisation	Securitisation. Most senior tranche.
	Type of underlying	Underlying positions others than securitisation positions
r050 c200	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 1 & S/T CQS 1

r050 c200	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Originator
	Type of securitisation	Securitisation. Most senior tranche.
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Direct issue credit assessment
r050 c210	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 2
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Originator
	Type of securitisation	Securitisation. Most senior tranche.
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Direct issue long-term credit assessment
r050 c220	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 3
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Originator
	Type of securitisation	Securitisation. Most senior tranche.
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Direct issue long-term credit assessment
r050 c230	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 4 & S/T CQS 2
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Originator
	Type of securitisation	Securitisation. Most senior tranche.
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Direct issue credit assessment
r050 c240	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 5
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Originator
	Type of securitisation	Securitisation. Most senior tranche.
	Type of underlying	Underlying positions others than securitisation positions

r050 c240	Use of external ratings		Direct issue long-term credit assessment
r050 c250	Metric		Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base		Exposures
	Main category		Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class		Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date		CQS 6
	Methods to determine risk weights		Ratings Based Method
	Role in the securitisation process		Originator
	Type of securitisation		Securitisation. Most senior tranche.
	Type of underlying		Underlying positions others than securitisation positions
	Use of external ratings		Direct issue long-term credit assessment
r050 c260	Metric		Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base		Exposures
	Main category		Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class		Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date		CQS 7 & S/T CQS 3
	Methods to determine risk weights		Ratings Based Method
	Role in the securitisation process		Originator
	Type of securitisation		Securitisation. Most senior tranche.
	Type of underlying		Underlying positions others than securitisation positions
	Use of external ratings		Direct issue credit assessment
r050 c270	Metric		Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base		Exposures
	Main category		Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class		Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date		CQS 8
	Methods to determine risk weights		Ratings Based Method
	Role in the securitisation process		Originator
	Type of securitisation		Securitisation. Most senior tranche.
	Type of underlying		Underlying positions others than securitisation positions
	Use of external ratings		Direct issue long-term credit assessment
r050 c280	Metric		Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base		Exposures
	Main category		Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class		Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date		CQS 9
	Methods to determine risk weights		Ratings Based Method
	Role in the securitisation process		Originator
	Type of securitisation		Securitisation. Most senior tranche.
	Type of underlying		Underlying positions others than securitisation positions
	Use of external ratings		Direct issue long-term credit assessment
r050 c290	Metric		Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base		Exposures

r050 c290	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 10
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Originator
	Type of securitisation	Securitisation. Most senior tranche.
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Direct issue long-term credit assessment
r050 c300	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 11
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Originator
	Type of securitisation	Securitisation. Most senior tranche.
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Direct issue long-term credit assessment
r050 c310	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	ALL OTHER CQS
	Methods to determine risk weights	Ratings Based Method
	Risk weights	1250%
	Role in the securitisation process	Originator
	Type of securitisation	Securitisation. Most senior tranche.
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Direct issue credit assessment
r050 c320	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	1250% for positions not subject to any method
	Risk weights	1250%
	Role in the securitisation process	Originator
	Type of securitisation	Securitisation. Most senior tranche.
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Unrated exposure where a derived rating is not used
r050 c330	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Supervisory formula method

r050 c330	Role in the securitisation process	Originator
	Type of securitisation	Securitisation. Most senior tranche.
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Without direct issue credit assessment
r050 c340	Metric	Average risk weight [pi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Supervisory formula method
	Role in the securitisation process	Originator
	Type of securitisation	Securitisation. Most senior tranche.
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Without direct issue credit assessment
r050 c370	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Internal Assessment Approach
	Role in the securitisation process	Originator
	Type of securitisation	Securitisation. Most senior tranche.
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Without direct issue credit assessment
r050 c380	Metric	Average risk weight [pi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Internal Assessment Approach
	Role in the securitisation process	Originator
	Type of securitisation	Securitisation. Most senior tranche.
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Without direct issue credit assessment
r050 c390	Metric	Reduction in RWA due to value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Originator
	Type of securitisation	Securitisation. Most senior tranche.
	Type of underlying	Underlying positions others than securitisation positions
r050 c400	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Originator

r050 c400	Type of securitisation	Securitisation. Most senior tranche.
	Type of underlying	Underlying positions others than securitisation positions
r050 c410	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Originator
	Type of risk transfer	Synthetic transactions
	Type of securitisation	Securitisation. Most senior tranche.
	Type of underlying	Underlying positions others than securitisation positions
r050 c420	Metric	Overall effect (adjustment) due to infringement of the due diligence provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Originator
	Type of securitisation	Securitisation. Most senior tranche.
	Type of underlying	Underlying positions others than securitisation positions
r050 c430	Metric	Adjustment to the risk-weighted exposure amount due to maturity mismatches [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Originator
	Type of securitisation	Securitisation. Most senior tranche.
	Type of underlying	Underlying positions others than securitisation positions
r050 c440	Metric	Risk weighted exposure amount before CAP [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Originator
	Type of securitisation	Securitisation. Most senior tranche.
	Type of underlying	Underlying positions others than securitisation positions
r060 c010	Metric	Total amount of securitisation exposures originated [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Originator
	Type of securitisation	Securitisation
	Type of underlying	Underlying positions others than securitisation positions
r060 c020	Metric	CRM Funded credit protection (Cva) [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	CRM Effects/Collateral	Funded credit derivatives issued

r060 c020	Role in the securitisation process	Originator
	Type of risk transfer	Synthetic transactions
	Type of securitisation	Securitisation
	Type of underlying	Underlying positions others than securitisation positions
r060 c030	Metric	CRM unfunded credit protection adjusted values (G*) - Outflows [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	CRM Effects/Collateral	Credit derivatives - Substitution effect
	Role in the securitisation process	Originator
	Type of risk transfer	Synthetic transactions
	Type of securitisation	Securitisation
	Type of underlying	Underlying positions others than securitisation positions
r060 c040	Metric	Notional amount retained or repurchased of credit protection [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	CRM Effects/Collateral	Funded credit derivatives issued repurchased
	Role in the securitisation process	Originator
	Type of risk transfer	Synthetic transactions
	Type of securitisation	Securitisation
	Type of underlying	Underlying positions others than securitisation positions
r060 c050	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Originator
	Type of securitisation	Securitisation
	Type of underlying	Underlying positions others than securitisation positions
r060 c060	Metric	CRM substitution effects - Unfunded credit protection: adjusted values (GA) [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	CRM Effects/Collateral	Unfunded credit protection - Substitution effect
	Role in the securitisation process	Originator
	Type of risk transfer	Traditional transactions
	Type of securitisation	Securitisation
	Type of underlying	Underlying positions others than securitisation positions
r060 c070	Metric	CRM substitution effects - Funded credit protection [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	CRM Effects/Collateral	Financial collateral simple method

r060 c070	Role in the securitisation process	Originator	
	Type of risk transfer	Traditional transactions	
	Type of securitisation	Securitisation	
	Type of underlying	Underlying positions others than securitisation positions	
r060 c080	Metric	CRM substitution effects Outflows including value adjustments and provisions [mi]	
	Base	Exposures	
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items	
	Exposure class	Items representing securitisation positions	
	CRM Effects/Collateral	CRM techniques substitution effect	
	Role in the securitisation process	Originator	
	Type of risk transfer	Traditional transactions	
	Type of securitisation	Securitisation	
	Type of underlying	Underlying positions others than securitisation positions	
r060 c090	Metric	CRM substitution effects Inflows including value adjustments and provisions [mi]	
	Base	Exposures	
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items	
	Exposure class	Items representing securitisation positions	
	Role in the securitisation process	Originator	
	Type of risk transfer	Traditional transactions	
	Type of securitisation	Securitisation	
	Type of underlying	Underlying positions others than securitisation positions	
r060 c100	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]	
	Base	Exposures	
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items	
	Exposure class	Items representing securitisation positions	
	Role in the securitisation process	Originator	
	Type of securitisation	Securitisation	
	Type of underlying	Underlying positions others than securitisation positions	
r060 c110	Metric	CRM Financial collateral: adjusted value (Cvam) [mi]	
	Base	Exposures	
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items	
	Exposure class	Items representing securitisation positions	
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)	
	Role in the securitisation process	Originator	
	Type of risk transfer	Traditional transactions	
	Type of securitisation	Securitisation	
	Type of underlying	Underlying positions others than securitisation positions	
r060 c120	Metric	Fully adjusted exposure value E* including value adjustments and provisions [mi]	
	Base	Exposures	
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items	
	Exposure class	Items representing securitisation positions	
	Role in the securitisation process	Originator	
	Type of securitisation	Securitisation	

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r060 c120	Type of underlying	Underlying positions others than securitisation positions
r060 c170	Metric	Exposure value, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Originator
	Type of securitisation	Securitisation
	Type of underlying	Underlying positions others than securitisation positions
r060 c180	Metric	Exposure value, including value adjustments and provisions, deducted from own funds [mi]
	Base	Own funds
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Originator
	Type of securitisation	Securitisation
	Type of underlying	Underlying positions others than securitisation positions
r060 c190	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Originator
	Type of securitisation	Securitisation
	Type of underlying	Underlying positions others than securitisation positions
r060 c200	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 1 & S/T CQS 1
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Originator
	Type of securitisation	Securitisation
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Direct issue credit assessment
r060 c210	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 2
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Originator
	Type of securitisation	Securitisation
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Direct issue long-term credit assessment
r060 c220	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]

r060 c220	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 3
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Originator
	Type of securitisation	Securitisation
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Direct issue long-term credit assessment
r060 c230	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 4 & S/T CQS 2
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Originator
	Type of securitisation	Securitisation
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Direct issue credit assessment
r060 c240	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 5
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Originator
	Type of securitisation	Securitisation
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Direct issue long-term credit assessment
r060 c250	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 6
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Originator
	Type of securitisation	Securitisation
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Direct issue long-term credit assessment
r060 c260	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 7 & S/T CQS 3

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r060 c260	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Originator
	Type of securitisation	Securitisation
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Direct issue credit assessment

r060 c270	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 8
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Originator
	Type of securitisation	Securitisation
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Direct issue long-term credit assessment

r060 c280	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 9
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Originator
	Type of securitisation	Securitisation
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Direct issue long-term credit assessment

r060 c290	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 10
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Originator
	Type of securitisation	Securitisation
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Direct issue long-term credit assessment

r060 c300	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 11
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Originator
	Type of securitisation	Securitisation
	Type of underlying	Underlying positions others than securitisation positions

r060 c300	Use of external ratings		Direct issue long-term credit assessment
r060 c310	Metric		Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base		Exposures
	Main category		Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class		Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date		ALL OTHER CQS
	Methods to determine risk weights		Ratings Based Method
	Risk weights		1250%
	Role in the securitisation process		Originator
	Type of securitisation		Securitisation
	Type of underlying		Underlying positions others than securitisation positions
	Use of external ratings		Direct issue credit assessment
r060 c320	Metric		Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base		Exposures
	Main category		Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class		Items representing securitisation positions
	Methods to determine risk weights		1250% for positions not subject to any method
	Risk weights		1250%
	Role in the securitisation process		Originator
	Type of securitisation		Securitisation
	Type of underlying		Underlying positions others than securitisation positions
	Use of external ratings		Unrated exposure where a derived rating is not used
r060 c330	Metric		Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base		Exposures
	Main category		Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class		Items representing securitisation positions
	Methods to determine risk weights		Supervisory formula method
	Role in the securitisation process		Originator
	Type of securitisation		Securitisation
	Type of underlying		Underlying positions others than securitisation positions
	Use of external ratings		Without direct issue credit assessment
r060 c340	Metric		Average risk weight [pi]
	Base		Exposures
	Main category		Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class		Items representing securitisation positions
	Methods to determine risk weights		Supervisory formula method
	Role in the securitisation process		Originator
	Type of securitisation		Securitisation
	Type of underlying		Underlying positions others than securitisation positions
	Use of external ratings		Without direct issue credit assessment
r060 c370	Metric		Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base		Exposures
	Main category		Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items

r060 c370	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Internal Assessment Approach
	Role in the securitisation process	Originator
	Type of securitisation	Securitisation
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Without direct issue credit assessment
r060 c380	Metric	Average risk weight [pi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Internal Assessment Approach
	Role in the securitisation process	Originator
	Type of securitisation	Securitisation
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Without direct issue credit assessment
r060 c390	Metric	Reduction in RWA due to value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Originator
	Type of securitisation	Securitisation
	Type of underlying	Underlying positions others than securitisation positions
r060 c400	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Originator
	Type of securitisation	Securitisation
	Type of underlying	Underlying positions others than securitisation positions
r060 c410	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Originator
	Type of risk transfer	Synthetic transactions
	Type of securitisation	Securitisation
	Type of underlying	Underlying positions others than securitisation positions
r060 c420	Metric	Overall effect (adjustment) due to infringement of the due diligence provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Originator
	Type of securitisation	Securitisation

r060 c420	Type of underlying	Underlying positions others than securitisation positions
r060 c430	Metric	Adjustment to the risk-weighted exposure amount due to maturity mismatches [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Originator
	Type of securitisation	Securitisation
	Type of underlying	Underlying positions others than securitisation positions
r060 c440	Metric	Risk weighted exposure amount before CAP [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Originator
	Type of securitisation	Securitisation
	Type of underlying	Underlying positions others than securitisation positions
r070 c010	Metric	Total amount of securitisation exposures originated [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Originator
	Type of securitisation	Securitisation. Effective number of exposures securitised less than six.
	Type of underlying	Underlying positions others than securitisation positions
r070 c020	Metric	CRM Funded credit protection (Cva) [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	CRM Effects/Collateral	Funded credit derivatives issued
	Role in the securitisation process	Originator
	Type of risk transfer	Synthetic transactions
	Type of securitisation	Securitisation. Effective number of exposures securitised less than six.
	Type of underlying	Underlying positions others than securitisation positions
r070 c030	Metric	CRM unfunded credit protection adjusted values (G*) - Outflows [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	CRM Effects/Collateral	Credit derivatives - Substitution effect
	Role in the securitisation process	Originator
	Type of risk transfer	Synthetic transactions
	Type of securitisation	Securitisation. Effective number of exposures securitised less than six.
	Type of underlying	Underlying positions others than securitisation positions
r070 c040	Metric	Notional amount retained or repurchased of credit protection [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items

r070 c040	Exposure class	Items representing securitisation positions
	CRM Effects/Collateral	Funded credit derivatives issued repurchased
	Role in the securitisation process	Originator
	Type of risk transfer	Synthetic transactions
	Type of securitisation	Securitisation. Effective number of exposures securitised less than six.
	Type of underlying	Underlying positions others than securitisation positions
r070 c050	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Originator
	Type of securitisation	Securitisation. Effective number of exposures securitised less than six.
	Type of underlying	Underlying positions others than securitisation positions
r070 c060	Metric	CRM substitution effects - Unfunded credit protection: adjusted values (GA) [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	CRM Effects/Collateral	Unfunded credit protection - Substitution effect
	Role in the securitisation process	Originator
	Type of risk transfer	Traditional transactions
	Type of securitisation	Securitisation. Effective number of exposures securitised less than six.
	Type of underlying	Underlying positions others than securitisation positions
r070 c070	Metric	CRM substitution effects - Funded credit protection [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	CRM Effects/Collateral	Financial collateral simple method
	Role in the securitisation process	Originator
	Type of risk transfer	Traditional transactions
	Type of securitisation	Securitisation. Effective number of exposures securitised less than six.
	Type of underlying	Underlying positions others than securitisation positions
r070 c080	Metric	CRM substitution effects Outflows including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	CRM Effects/Collateral	CRM techniques substitution effect
	Role in the securitisation process	Originator
	Type of risk transfer	Traditional transactions
	Type of securitisation	Securitisation. Effective number of exposures securitised less than six.
	Type of underlying	Underlying positions others than securitisation positions
r070 c090	Metric	CRM substitution effects Inflows including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items

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r070 c090	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Originator
	Type of risk transfer	Traditional transactions
	Type of securitisation	Securitisation. Effective number of exposures securitised less than six.
	Type of underlying	Underlying positions others than securitisation positions
r070 c100	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Originator
	Type of securitisation	Securitisation. Effective number of exposures securitised less than six.
	Type of underlying	Underlying positions others than securitisation positions
r070 c110	Metric	CRM Financial collateral: adjusted value (Cvam) [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
	Role in the securitisation process	Originator
	Type of risk transfer	Traditional transactions
	Type of securitisation	Securitisation. Effective number of exposures securitised less than six.
	Type of underlying	Underlying positions others than securitisation positions
r070 c120	Metric	Fully adjusted exposure value E* including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Originator
	Type of securitisation	Securitisation. Effective number of exposures securitised less than six.
	Type of underlying	Underlying positions others than securitisation positions
r070 c170	Metric	Exposure value, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Originator
	Type of securitisation	Securitisation. Effective number of exposures securitised less than six.
	Type of underlying	Underlying positions others than securitisation positions
r070 c180	Metric	Exposure value, including value adjustments and provisions, deducted from own funds [mi]
	Base	Own funds
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Originator
	Type of securitisation	Securitisation. Effective number of exposures securitised less than six.
	Type of underlying	Underlying positions others than securitisation positions
r070 c190	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]

r070 c190	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Originator
	Type of securitisation	Securitisation. Effective number of exposures securitised less than six.
	Type of underlying	Underlying positions others than securitisation positions
r070 c200	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 1 & S/T CQS 1
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Originator
	Type of securitisation	Securitisation. Effective number of exposures securitised less than six.
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Direct issue credit assessment
r070 c210	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 2
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Originator
	Type of securitisation	Securitisation. Effective number of exposures securitised less than six.
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Direct issue long-term credit assessment
r070 c220	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 3
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Originator
	Type of securitisation	Securitisation. Effective number of exposures securitised less than six.
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Direct issue long-term credit assessment
r070 c230	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 4 & S/T CQS 2
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Originator
	Type of securitisation	Securitisation. Effective number of exposures securitised less than six.

r070 c230	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Direct issue credit assessment
r070 c240	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 5
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Originator
	Type of securitisation	Securitisation. Effective number of exposures securitised less than six.
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Direct issue long-term credit assessment
r070 c250	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 6
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Originator
	Type of securitisation	Securitisation. Effective number of exposures securitised less than six.
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Direct issue long-term credit assessment
r070 c260	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 7 & S/T CQS 3
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Originator
	Type of securitisation	Securitisation. Effective number of exposures securitised less than six.
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Direct issue credit assessment
r070 c270	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 8
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Originator
	Type of securitisation	Securitisation. Effective number of exposures securitised less than six.
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Direct issue long-term credit assessment
r070 c280	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]

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r070 c280	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 9
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Originator
	Type of securitisation	Securitisation. Effective number of exposures securitised less than six.
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Direct issue long-term credit assessment
r070 c290	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 10
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Originator
	Type of securitisation	Securitisation. Effective number of exposures securitised less than six.
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Direct issue long-term credit assessment
r070 c300	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 11
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Originator
	Type of securitisation	Securitisation. Effective number of exposures securitised less than six.
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Direct issue long-term credit assessment
r070 c310	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	ALL OTHER CQS
	Methods to determine risk weights	Ratings Based Method
	Risk weights	1250%
	Role in the securitisation process	Originator
	Type of securitisation	Securitisation. Effective number of exposures securitised less than six.
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Direct issue credit assessment
r070 c320	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions

r070 c320	Methods to determine risk weights	1250% for positions not subject to any method
	Risk weights	1250%
	Role in the securitisation process	Originator
	Type of securitisation	Securitisation. Effective number of exposures securitised less than six.
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Unrated exposure where a derived rating is not used
r070 c330	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Supervisory formula method
	Role in the securitisation process	Originator
	Type of securitisation	Securitisation. Effective number of exposures securitised less than six.
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Without direct issue credit assessment
r070 c340	Metric	Average risk weight [pi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Supervisory formula method
	Role in the securitisation process	Originator
	Type of securitisation	Securitisation. Effective number of exposures securitised less than six.
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Without direct issue credit assessment
r070 c370	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Internal Assessment Approach
	Role in the securitisation process	Originator
	Type of securitisation	Securitisation. Effective number of exposures securitised less than six.
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Without direct issue credit assessment
r070 c380	Metric	Average risk weight [pi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Internal Assessment Approach
	Role in the securitisation process	Originator
	Type of securitisation	Securitisation. Effective number of exposures securitised less than six.
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Without direct issue credit assessment
r070 c390	Metric	Reduction in RWA due to value adjustments and provisions [mi]

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r070 c390	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Originator
	Type of securitisation	Securitisation. Effective number of exposures securitised less than six.
	Type of underlying	Underlying positions others than securitisation positions
r070 c400	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Originator
	Type of securitisation	Securitisation. Effective number of exposures securitised less than six.
	Type of underlying	Underlying positions others than securitisation positions
r070 c410	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Originator
	Type of risk transfer	Synthetic transactions
	Type of securitisation	Securitisation. Effective number of exposures securitised less than six.
	Type of underlying	Underlying positions others than securitisation positions
r070 c420	Metric	Overall effect (adjustment) due to infringement of the due diligence provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Originator
	Type of securitisation	Securitisation. Effective number of exposures securitised less than six.
	Type of underlying	Underlying positions others than securitisation positions
r070 c430	Metric	Adjustment to the risk-weighted exposure amount due to maturity mismatches [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Originator
	Type of securitisation	Securitisation. Effective number of exposures securitised less than six.
	Type of underlying	Underlying positions others than securitisation positions
r070 c440	Metric	Risk weighted exposure amount before CAP [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Originator
	Type of securitisation	Securitisation. Effective number of exposures securitised less than six.
	Type of underlying	Underlying positions others than securitisation positions
r080 c010	Metric	Total amount of securitisation exposures originated [mi]

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r080 c010	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Originator
	Type of securitisation	Re-Securitisation in the most senior tranche and none of the underlying exposures being re-securitisation exposures
	Type of underlying	Securitisation, Re-Securitisation
r080 c020	Metric	CRM Funded credit protection (Cva) [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	CRM Effects/Collateral	Funded credit derivatives issued
	Role in the securitisation process	Originator
	Type of risk transfer	Synthetic transactions
	Type of securitisation	Re-Securitisation in the most senior tranche and none of the underlying exposures being re-securitisation exposures
	Type of underlying	Securitisation, Re-Securitisation
r080 c030	Metric	CRM unfunded credit protection adjusted values (G*) - Outflows [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	CRM Effects/Collateral	Credit derivatives - Substitution effect
	Role in the securitisation process	Originator
	Type of risk transfer	Synthetic transactions
	Type of securitisation	Re-Securitisation in the most senior tranche and none of the underlying exposures being re-securitisation exposures
	Type of underlying	Securitisation, Re-Securitisation
r080 c040	Metric	Notional amount retained or repurchased of credit protection [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	CRM Effects/Collateral	Funded credit derivatives issued repurchased
	Role in the securitisation process	Originator
	Type of risk transfer	Synthetic transactions
	Type of securitisation	Re-Securitisation in the most senior tranche and none of the underlying exposures being re-securitisation exposures
	Type of underlying	Securitisation, Re-Securitisation
r080 c050	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Originator
	Type of securitisation	Re-Securitisation in the most senior tranche and none of the underlying exposures being re-securitisation exposures
	Type of underlying	Securitisation, Re-Securitisation
r080 c060	Metric	CRM substitution effects - Unfunded credit protection: adjusted values (GA) [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items

r080 c060	Exposure class	Items representing securitisation positions
	CRM Effects/Collateral	Unfunded credit protection - Substitution effect
	Role in the securitisation process	Originator
	Type of risk transfer	Traditional transactions
	Type of securitisation	Re-Securitisation in the most senior tranche and none of the underlying exposures being re-securitisation exposures
	Type of underlying	Securitisation, Re-Securitisation
r080 c070	Metric	CRM substitution effects - Funded credit protection [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	CRM Effects/Collateral	Financial collateral simple method
	Role in the securitisation process	Originator
	Type of risk transfer	Traditional transactions
	Type of securitisation	Re-Securitisation in the most senior tranche and none of the underlying exposures being re-securitisation exposures
	Type of underlying	Securitisation, Re-Securitisation
r080 c080	Metric	CRM substitution effects Outflows including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	CRM Effects/Collateral	CRM techniques substitution effect
	Role in the securitisation process	Originator
	Type of risk transfer	Traditional transactions
	Type of securitisation	Re-Securitisation in the most senior tranche and none of the underlying exposures being re-securitisation exposures
	Type of underlying	Securitisation, Re-Securitisation
r080 c090	Metric	CRM substitution effects Inflows including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Originator
	Type of risk transfer	Traditional transactions
	Type of securitisation	Re-Securitisation in the most senior tranche and none of the underlying exposures being re-securitisation exposures
	Type of underlying	Securitisation, Re-Securitisation
r080 c100	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Originator
	Type of securitisation	Re-Securitisation in the most senior tranche and none of the underlying exposures being re-securitisation exposures
	Type of underlying	Securitisation, Re-Securitisation
r080 c110	Metric	CRM Financial collateral: adjusted value (Cvam) [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions

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r080 c110	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
	Role in the securitisation process	Originator
	Type of risk transfer	Traditional transactions
	Type of securitisation	Re-Securitisation in the most senior tranche and none of the underlying exposures being re-securitisation exposures
	Type of underlying	Securitisation, Re-Securitisation
r080 c120	Metric	Fully adjusted exposure value E* including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Originator
	Type of securitisation	Re-Securitisation in the most senior tranche and none of the underlying exposures being re-securitisation exposures
	Type of underlying	Securitisation, Re-Securitisation
r080 c170	Metric	Exposure value, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Originator
	Type of securitisation	Re-Securitisation in the most senior tranche and none of the underlying exposures being re-securitisation exposures
	Type of underlying	Securitisation, Re-Securitisation
r080 c180	Metric	Exposure value, including value adjustments and provisions, deducted from own funds [mi]
	Base	Own funds
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Originator
	Type of securitisation	Re-Securitisation in the most senior tranche and none of the underlying exposures being re-securitisation exposures
	Type of underlying	Securitisation, Re-Securitisation
r080 c190	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Originator
	Type of securitisation	Re-Securitisation in the most senior tranche and none of the underlying exposures being re-securitisation exposures
	Type of underlying	Securitisation, Re-Securitisation
r080 c200	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 1 & S/T CQS 1
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Originator
	Type of securitisation	Re-Securitisation in the most senior tranche and none of the underlying exposures being re-securitisation exposures
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Direct issue credit assessment

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r080 c210		
	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 2
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Originator
	Type of securitisation	Re-Securitisation in the most senior tranche and none of the underlying exposures being re-securitisation exposures
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Direct issue long-term credit assessment

r080 c220		
	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 3
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Originator
	Type of securitisation	Re-Securitisation in the most senior tranche and none of the underlying exposures being re-securitisation exposures
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Direct issue long-term credit assessment

r080 c230		
	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 4 & S/T CQS 2
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Originator
	Type of securitisation	Re-Securitisation in the most senior tranche and none of the underlying exposures being re-securitisation exposures
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Direct issue credit assessment

r080 c240		
	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 5
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Originator
	Type of securitisation	Re-Securitisation in the most senior tranche and none of the underlying exposures being re-securitisation exposures
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Direct issue long-term credit assessment

r080 c250		
	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions

r080 c250	Exposures by Credit Quality steps at reporting date	CQS 6
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Originator
	Type of securitisation	Re-Securitisation in the most senior tranche and none of the underlying exposures being re-securitisation exposures
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Direct issue long-term credit assessment
r080 c260	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 7 & S/T CQS 3
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Originator
	Type of securitisation	Re-Securitisation in the most senior tranche and none of the underlying exposures being re-securitisation exposures
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Direct issue credit assessment
r080 c270	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 8
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Originator
	Type of securitisation	Re-Securitisation in the most senior tranche and none of the underlying exposures being re-securitisation exposures
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Direct issue long-term credit assessment
r080 c280	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 9
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Originator
	Type of securitisation	Re-Securitisation in the most senior tranche and none of the underlying exposures being re-securitisation exposures
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Direct issue long-term credit assessment
r080 c290	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 10
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Originator
	Type of securitisation	Re-Securitisation in the most senior tranche and none of the underlying exposures being re-securitisation exposures

r080 c290	Type of underlying		Securitisation, Re-Securitisation
	Use of external ratings		Direct issue long-term credit assessment

r080 c300	Metric		Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base		Exposures
	Main category		Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class		Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date		CQS 11
	Methods to determine risk weights		Ratings Based Method
	Role in the securitisation process		Originator
	Type of securitisation		Re-Securitisation in the most senior tranche and none of the underlying exposures being re-securitisation exposures
	Type of underlying		Securitisation, Re-Securitisation
	Use of external ratings		Direct issue long-term credit assessment

r080 c310	Metric		Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base		Exposures
	Main category		Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class		Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date		ALL OTHER CQS
	Methods to determine risk weights		Ratings Based Method
	Risk weights		1250%
	Role in the securitisation process		Originator
	Type of securitisation		Re-Securitisation in the most senior tranche and none of the underlying exposures being re-securitisation exposures
	Type of underlying		Securitisation, Re-Securitisation
	Use of external ratings		Direct issue credit assessment

r080 c320	Metric		Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base		Exposures
	Main category		Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class		Items representing securitisation positions
	Methods to determine risk weights		1250% for positions not subject to any method
	Risk weights		1250%
	Role in the securitisation process		Originator
	Type of securitisation		Re-Securitisation in the most senior tranche and none of the underlying exposures being re-securitisation exposures
	Type of underlying		Securitisation, Re-Securitisation
	Use of external ratings		Unrated exposure where a derived rating is not used

r080 c330	Metric		Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base		Exposures
	Main category		Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class		Items representing securitisation positions
	Methods to determine risk weights		Supervisory formula method
	Role in the securitisation process		Originator
	Type of securitisation		Re-Securitisation in the most senior tranche and none of the underlying exposures being re-securitisation exposures
	Type of underlying		Securitisation, Re-Securitisation
	Use of external ratings		Without direct issue credit assessment

r080 c340	Metric		Average risk weight [pi]

r080 c340	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Supervisory formula method
	Role in the securitisation process	Originator
	Type of securitisation	Re-Securitisation in the most senior tranche and none of the underlying exposures being re-securitisation exposures
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Without direct issue credit assessment
r080 c370	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Internal Assessment Approach
	Role in the securitisation process	Originator
	Type of securitisation	Re-Securitisation in the most senior tranche and none of the underlying exposures being re-securitisation exposures
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Without direct issue credit assessment
r080 c380	Metric	Average risk weight [pi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Internal Assessment Approach
	Role in the securitisation process	Originator
	Type of securitisation	Re-Securitisation in the most senior tranche and none of the underlying exposures being re-securitisation exposures
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Without direct issue credit assessment
r080 c390	Metric	Reduction in RWA due to value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Originator
	Type of securitisation	Re-Securitisation in the most senior tranche and none of the underlying exposures being re-securitisation exposures
	Type of underlying	Securitisation, Re-Securitisation
r080 c400	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Originator
	Type of securitisation	Re-Securitisation in the most senior tranche and none of the underlying exposures being re-securitisation exposures
	Type of underlying	Securitisation, Re-Securitisation
r080 c410	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items

r080 c410	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Originator
	Type of risk transfer	Synthetic transactions
	Type of securitisation	Re-Securitisation in the most senior tranche and none of the underlying exposures being re-securitisation exposures
	Type of underlying	Securitisation, Re-Securitisation
r080 c420	Metric	Overall effect (adjustment) due to infringement of the due diligence provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Originator
	Type of securitisation	Re-Securitisation in the most senior tranche and none of the underlying exposures being re-securitisation exposures
	Type of underlying	Securitisation, Re-Securitisation
r080 c430	Metric	Adjustment to the risk-weighted exposure amount due to maturity mismatches [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Originator
	Type of securitisation	Re-Securitisation in the most senior tranche and none of the underlying exposures being re-securitisation exposures
	Type of underlying	Securitisation, Re-Securitisation
r080 c440	Metric	Risk weighted exposure amount before CAP [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Originator
	Type of securitisation	Re-Securitisation in the most senior tranche and none of the underlying exposures being re-securitisation exposures
	Type of underlying	Securitisation, Re-Securitisation
r090 c010	Metric	Total amount of securitisation exposures originated [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Originator
	Type of securitisation	Re-Securitisation
	Type of underlying	Securitisation, Re-Securitisation
r090 c020	Metric	CRM Funded credit protection (Cva) [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	CRM Effects/Collateral	Funded credit derivatives issued
	Role in the securitisation process	Originator
	Type of risk transfer	Synthetic transactions
	Type of securitisation	Re-Securitisation
	Type of underlying	Securitisation, Re-Securitisation
r090 c030	Metric	CRM unfunded credit protection adjusted values (G*) - Outflows [mi]

r090 c030	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	CRM Effects/Collateral	Credit derivatives - Substitution effect
	Role in the securitisation process	Originator
	Type of risk transfer	Synthetic transactions
	Type of securitisation	Re-Securitisation
	Type of underlying	Securitisation, Re-Securitisation
r090 c040	Metric	Notional amount retained or repurchased of credit protection [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	CRM Effects/Collateral	Funded credit derivatives issued repurchased
	Role in the securitisation process	Originator
	Type of risk transfer	Synthetic transactions
	Type of securitisation	Re-Securitisation
	Type of underlying	Securitisation, Re-Securitisation
r090 c050	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Originator
	Type of securitisation	Re-Securitisation
	Type of underlying	Securitisation, Re-Securitisation
r090 c060	Metric	CRM substitution effects - Unfunded credit protection: adjusted values (GA) [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	CRM Effects/Collateral	Unfunded credit protection - Substitution effect
	Role in the securitisation process	Originator
	Type of risk transfer	Traditional transactions
	Type of securitisation	Re-Securitisation
	Type of underlying	Securitisation, Re-Securitisation
r090 c070	Metric	CRM substitution effects - Funded credit protection [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	CRM Effects/Collateral	Financial collateral simple method
	Role in the securitisation process	Originator
	Type of risk transfer	Traditional transactions
	Type of securitisation	Re-Securitisation
	Type of underlying	Securitisation, Re-Securitisation
r090 c080	Metric	CRM substitution effects Outflows including value adjustments and provisions [mi]

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r090 c080	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	CRM Effects/Collateral	CRM techniques substitution effect
	Role in the securitisation process	Originator
	Type of risk transfer	Traditional transactions
	Type of securitisation	Re-Securitisation
	Type of underlying	Securitisation, Re-Securitisation
r090 c090	Metric	CRM substitution effects Inflows including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Originator
	Type of risk transfer	Traditional transactions
	Type of securitisation	Re-Securitisation
	Type of underlying	Securitisation, Re-Securitisation
r090 c100	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Originator
	Type of securitisation	Re-Securitisation
	Type of underlying	Securitisation, Re-Securitisation
r090 c110	Metric	CRM Financial collateral: adjusted value (Cvam) [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
	Role in the securitisation process	Originator
	Type of risk transfer	Traditional transactions
	Type of securitisation	Re-Securitisation
	Type of underlying	Securitisation, Re-Securitisation
r090 c120	Metric	Fully adjusted exposure value E* including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Originator
	Type of securitisation	Re-Securitisation
	Type of underlying	Securitisation, Re-Securitisation
r090 c170	Metric	Exposure value, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions

r090 c170	Role in the securitisation process	Originator	
	Type of securitisation	Re-Securitisation	
	Type of underlying	Securitisation, Re-Securitisation	
r090 c180	Metric	Exposure value, including value adjustments and provisions, deducted from own funds [mi]	
	Base	Own funds	
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items	
	Exposure class	Items representing securitisation positions	
	Role in the securitisation process	Originator	
	Type of securitisation	Re-Securitisation	
	Type of underlying	Securitisation, Re-Securitisation	
r090 c190	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]	
	Base	Exposures	
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items	
	Exposure class	Items representing securitisation positions	
	Role in the securitisation process	Originator	
	Type of securitisation	Re-Securitisation	
	Type of underlying	Securitisation, Re-Securitisation	
r090 c200	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]	
	Base	Exposures	
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items	
	Exposure class	Items representing securitisation positions	
	Exposures by Credit Quality steps at reporting date	CQS 1 & S/T CQS 1	
	Methods to determine risk weights	Ratings Based Method	
	Role in the securitisation process	Originator	
	Type of securitisation	Re-Securitisation	
	Type of underlying	Securitisation, Re-Securitisation	
	Use of external ratings	Direct issue credit assessment	
r090 c210	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]	
	Base	Exposures	
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items	
	Exposure class	Items representing securitisation positions	
	Exposures by Credit Quality steps at reporting date	CQS 2	
	Methods to determine risk weights	Ratings Based Method	
	Role in the securitisation process	Originator	
	Type of securitisation	Re-Securitisation	
	Type of underlying	Securitisation, Re-Securitisation	
	Use of external ratings	Direct issue long-term credit assessment	
r090 c220	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]	
	Base	Exposures	
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items	
	Exposure class	Items representing securitisation positions	
	Exposures by Credit Quality steps at reporting date	CQS 3	
	Methods to determine risk weights	Ratings Based Method	

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r090 c220	Role in the securitisation process	Originator
	Type of securitisation	Re-Securitisation
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Direct issue long-term credit assessment
r090 c230	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 4 & S/T CQS 2
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Originator
	Type of securitisation	Re-Securitisation
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Direct issue credit assessment
r090 c240	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 5
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Originator
	Type of securitisation	Re-Securitisation
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Direct issue long-term credit assessment
r090 c250	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 6
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Originator
	Type of securitisation	Re-Securitisation
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Direct issue long-term credit assessment
r090 c260	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 7 & S/T CQS 3
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Originator
	Type of securitisation	Re-Securitisation
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Direct issue credit assessment

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r090 c270	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 8
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Originator
	Type of securitisation	Re-Securitisation
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Direct issue long-term credit assessment
r090 c280	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 9
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Originator
	Type of securitisation	Re-Securitisation
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Direct issue long-term credit assessment
r090 c290	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 10
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Originator
	Type of securitisation	Re-Securitisation
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Direct issue long-term credit assessment
r090 c300	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 11
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Originator
	Type of securitisation	Re-Securitisation
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Direct issue long-term credit assessment
r090 c310	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items

r090 c310		
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	ALL OTHER CQS
	Methods to determine risk weights	Ratings Based Method
	Risk weights	1250%
	Role in the securitisation process	Originator
	Type of securitisation	Re-Securitisation
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Direct issue credit assessment
r090 c320		
	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	1250% for positions not subject to any method
	Risk weights	1250%
	Role in the securitisation process	Originator
	Type of securitisation	Re-Securitisation
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Unrated exposure where a derived rating is not used
r090 c330		
	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Supervisory formula method
	Role in the securitisation process	Originator
	Type of securitisation	Re-Securitisation
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Without direct issue credit assessment
r090 c340		
	Metric	Average risk weight [pi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Supervisory formula method
	Role in the securitisation process	Originator
	Type of securitisation	Re-Securitisation
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Without direct issue credit assessment
r090 c370		
	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Internal Assessment Approach
	Role in the securitisation process	Originator
	Type of securitisation	Re-Securitisation
	Type of underlying	Securitisation, Re-Securitisation

r090 c370	Use of external ratings	Without direct issue credit assessment
r090 c380	Metric	Average risk weight [pi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Internal Assessment Approach
	Role in the securitisation process	Originator
	Type of securitisation	Re-Securitisation
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Without direct issue credit assessment
r090 c390	Metric	Reduction in RWA due to value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Originator
	Type of securitisation	Re-Securitisation
	Type of underlying	Securitisation, Re-Securitisation
r090 c400	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Originator
	Type of securitisation	Re-Securitisation
	Type of underlying	Securitisation, Re-Securitisation
r090 c410	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Originator
	Type of risk transfer	Synthetic transactions
	Type of securitisation	Re-Securitisation
	Type of underlying	Securitisation, Re-Securitisation
r090 c420	Metric	Overall effect (adjustment) due to infringement of the due diligence provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Originator
	Type of securitisation	Re-Securitisation
	Type of underlying	Securitisation, Re-Securitisation
r090 c430	Metric	Adjustment to the risk-weighted exposure amount due to maturity mismatches [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions

r090 c430	Role in the securitisation process	Originator	
	Type of securitisation	Re-Securitisation	
	Type of underlying	Securitisation, Re-Securitisation	
r090 c440	Metric	Risk weighted exposure amount before CAP [mi]	
	Base	Exposures	
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items	
	Exposure class	Items representing securitisation positions	
	Role in the securitisation process	Originator	
	Type of securitisation	Re-Securitisation	
	Type of underlying	Securitisation, Re-Securitisation	
r100 c010	Metric	Total amount of securitisation exposures originated [mi]	
	Base	Exposures	
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives	
	Exposure class	Items representing securitisation positions	
	Role in the securitisation process	Originator	
r100 c020	Metric	CRM Funded credit protection (Cva) [mi]	
	Base	Exposures	
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives	
	Exposure class	Items representing securitisation positions	
	CRM Effects/Collateral	Funded credit derivatives issued	
	Role in the securitisation process	Originator	
	Type of risk transfer	Synthetic transactions	
r100 c030	Metric	CRM unfunded credit protection adjusted values (G*) - Outflows [mi]	
	Base	Exposures	
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives	
	Exposure class	Items representing securitisation positions	
	CRM Effects/Collateral	Credit derivatives - Substitution effect	
	Role in the securitisation process	Originator	
	Type of risk transfer	Synthetic transactions	
r100 c040	Metric	Notional amount retained or repurchased of credit protection [mi]	
	Base	Exposures	
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives	
	Exposure class	Items representing securitisation positions	
	CRM Effects/Collateral	Funded credit derivatives issued repurchased	
	Role in the securitisation process	Originator	
	Type of risk transfer	Synthetic transactions	
r100 c050	Metric	Original exposure pre conversion factors [mi]	
	Base	Exposures	
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives	
	Exposure class	Items representing securitisation positions	
	Role in the securitisation process	Originator	
r100 c060	Metric	CRM substitution effects - Unfunded credit protection: adjusted values (GA) [mi]	
	Base	Exposures	

r100 c060	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	CRM Effects/Collateral	Unfunded credit protection - Substitution effect
	Role in the securitisation process	Originator
	Type of risk transfer	Traditional transactions
r100 c070	Metric	CRM substitution effects - Funded credit protection [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	CRM Effects/Collateral	Financial collateral simple method
	Role in the securitisation process	Originator
	Type of risk transfer	Traditional transactions
r100 c080	Metric	CRM substitution effects Outflows including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	CRM Effects/Collateral	CRM techniques substitution effect
	Role in the securitisation process	Originator
	Type of risk transfer	Traditional transactions
r100 c090	Metric	CRM substitution effects Inflows including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Originator
	Type of risk transfer	Traditional transactions
r100 c100	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Originator
r100 c110	Metric	CRM Financial collateral: adjusted value (Cvam) [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
	Role in the securitisation process	Originator
	Type of risk transfer	Traditional transactions
r100 c120	Metric	Fully adjusted exposure value E* including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Originator
r100 c130	Metric	Fully adjusted exposure value E* including value adjustments and provisions [mi]

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r100 c130	Base	Exposures	
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives	
	Exposure class	Items representing securitisation positions	
	Conversion factors for off-balance sheet items	0%	
	Role in the securitisation process	Originator	
r100 c140	Metric	Fully adjusted exposure value E* including value adjustments and provisions [mi]	
	Base	Exposures	
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives	
	Exposure class	Items representing securitisation positions	
	Conversion factors for off-balance sheet items	>0% and <=20%	
	Role in the securitisation process	Originator	
r100 c150	Metric	Fully adjusted exposure value E* including value adjustments and provisions [mi]	
	Base	Exposures	
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives	
	Exposure class	Items representing securitisation positions	
	Conversion factors for off-balance sheet items	>20% and <=50%	
	Role in the securitisation process	Originator	
r100 c160	Metric	Fully adjusted exposure value E* including value adjustments and provisions [mi]	
	Base	Exposures	
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives	
	Exposure class	Items representing securitisation positions	
	Conversion factors for off-balance sheet items	>50% and <=100%	
	Role in the securitisation process	Originator	
r100 c170	Metric	Exposure value, including value adjustments and provisions [mi]	
	Base	Exposures	
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives	
	Exposure class	Items representing securitisation positions	
	Role in the securitisation process	Originator	
r100 c180	Metric	Exposure value, including value adjustments and provisions, deducted from own funds [mi]	
	Base	Own funds	
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives	
	Exposure class	Items representing securitisation positions	
	Role in the securitisation process	Originator	
r100 c190	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]	
	Base	Exposures	
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives	
	Exposure class	Items representing securitisation positions	
	Role in the securitisation process	Originator	
r100 c200	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]	
	Base	Exposures	
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives	
	Exposure class	Items representing securitisation positions	
	Exposures by Credit Quality steps at reporting date	CQS 1 & S/T CQS 1	

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r100 c200	Methods to determine risk weights	Ratings Based Method	
	Role in the securitisation process	Originator	
	Use of external ratings	Direct issue credit assessment	

r100 c210	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 2
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Originator
	Use of external ratings	Direct issue long-term credit assessment

r100 c220	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 3
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Originator
	Use of external ratings	Direct issue long-term credit assessment

r100 c230	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 4 & S/T CQS 2
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Originator
	Use of external ratings	Direct issue credit assessment

r100 c240	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 5
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Originator
	Use of external ratings	Direct issue long-term credit assessment

r100 c250	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 6
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Originator
	Use of external ratings	Direct issue long-term credit assessment

r100 c260	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 7 & S/T CQS 3
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Originator
	Use of external ratings	Direct issue credit assessment
r100 c270	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 8
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Originator
	Use of external ratings	Direct issue long-term credit assessment
r100 c280	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 9
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Originator
	Use of external ratings	Direct issue long-term credit assessment
r100 c290	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 10
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Originator
	Use of external ratings	Direct issue long-term credit assessment
r100 c300	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 11
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Originator
	Use of external ratings	Direct issue long-term credit assessment
r100 c310	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives

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r100 c310	Exposure class	Items representing securitisation positions	
	Exposures by Credit Quality steps at reporting date	ALL OTHER CQS	
	Methods to determine risk weights	Ratings Based Method	
	Risk weights	1250%	
	Role in the securitisation process	Originator	
	Use of external ratings	Direct issue credit assessment	
r100 c320	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]	
	Base	Exposures	
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives	
	Exposure class	Items representing securitisation positions	
	Methods to determine risk weights	1250% for positions not subject to any method	
	Risk weights	1250%	
	Role in the securitisation process	Originator	
	Use of external ratings	Unrated exposure where a derived rating is not used	
r100 c330	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]	
	Base	Exposures	
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives	
	Exposure class	Items representing securitisation positions	
	Methods to determine risk weights	Supervisory formula method	
	Role in the securitisation process	Originator	
	Use of external ratings	Without direct issue credit assessment	
r100 c340	Metric	Average risk weight [pi]	
	Base	Exposures	
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives	
	Exposure class	Items representing securitisation positions	
	Methods to determine risk weights	Supervisory formula method	
	Role in the securitisation process	Originator	
	Use of external ratings	Without direct issue credit assessment	
r100 c350	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]	
	Base	Exposures	
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives	
	Exposure class	Items representing securitisation positions	
	Methods to determine risk weights	Look-Through-Approach	
	Role in the securitisation process	Originator	
	Use of external ratings	Without direct issue credit assessment	
r100 c360	Metric	Average risk weight [pi]	
	Base	Exposures	
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives	
	Exposure class	Items representing securitisation positions	
	Methods to determine risk weights	Look-Through-Approach	
	Role in the securitisation process	Originator	
	Use of external ratings	Without direct issue credit assessment	
r100 c370	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]	

r100 c370	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Internal Assessment Approach
	Role in the securitisation process	Originator
	Use of external ratings	Without direct issue credit assessment
r100 c380	Metric	Average risk weight [pi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Internal Assessment Approach
	Role in the securitisation process	Originator
	Use of external ratings	Without direct issue credit assessment
r100 c390	Metric	Reduction in RWA due to value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Originator
r100 c400	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Originator
r100 c410	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Originator
	Type of risk transfer	Synthetic transactions
r100 c420	Metric	Overall effect (adjustment) due to infringement of the due diligence provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Originator
r100 c430	Metric	Adjustment to the risk-weighted exposure amount due to maturity mismatches [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Originator
r100 c440	Metric	Risk weighted exposure amount before CAP [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions

r100 c440	Role in the securitisation process	Originator	
r110 c010	Metric	Total amount of securitisation exposures originated [mi]	
	Base	Exposures	
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives	
	Exposure class	Items representing securitisation positions	
	Role in the securitisation process	Originator	
	Type of securitisation	Securitisation. Most senior tranche.	
	Type of underlying	Underlying positions others than securitisation positions	
r110 c020	Metric	CRM Funded credit protection (Cva) [mi]	
	Base	Exposures	
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives	
	Exposure class	Items representing securitisation positions	
	CRM Effects/Collateral	Funded credit derivatives issued	
	Role in the securitisation process	Originator	
	Type of risk transfer	Synthetic transactions	
	Type of securitisation	Securitisation. Most senior tranche.	
	Type of underlying	Underlying positions others than securitisation positions	
r110 c030	Metric	CRM unfunded credit protection adjusted values (G*) - Outflows [mi]	
	Base	Exposures	
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives	
	Exposure class	Items representing securitisation positions	
	CRM Effects/Collateral	Credit derivatives - Substitution effect	
	Role in the securitisation process	Originator	
	Type of risk transfer	Synthetic transactions	
	Type of securitisation	Securitisation. Most senior tranche.	
	Type of underlying	Underlying positions others than securitisation positions	
r110 c040	Metric	Notional amount retained or repurchased of credit protection [mi]	
	Base	Exposures	
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives	
	Exposure class	Items representing securitisation positions	
	CRM Effects/Collateral	Funded credit derivatives issued repurchased	
	Role in the securitisation process	Originator	
	Type of risk transfer	Synthetic transactions	
	Type of securitisation	Securitisation. Most senior tranche.	
	Type of underlying	Underlying positions others than securitisation positions	
r110 c050	Metric	Original exposure pre conversion factors [mi]	
	Base	Exposures	
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives	
	Exposure class	Items representing securitisation positions	
	Role in the securitisation process	Originator	
	Type of securitisation	Securitisation. Most senior tranche.	
	Type of underlying	Underlying positions others than securitisation positions	
r110 c060	Metric	CRM substitution effects - Unfunded credit protection: adjusted values (GA) [mi]	

r110 c060	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	CRM Effects/Collateral	Unfunded credit protection - Substitution effect
	Role in the securitisation process	Originator
	Type of risk transfer	Traditional transactions
	Type of securitisation	Securitisation. Most senior tranche.
	Type of underlying	Underlying positions others than securitisation positions
r110 c070	Metric	CRM substitution effects - Funded credit protection [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	CRM Effects/Collateral	Financial collateral simple method
	Role in the securitisation process	Originator
	Type of risk transfer	Traditional transactions
	Type of securitisation	Securitisation. Most senior tranche.
	Type of underlying	Underlying positions others than securitisation positions
r110 c080	Metric	CRM substitution effects Outflows including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	CRM Effects/Collateral	CRM techniques substitution effect
	Role in the securitisation process	Originator
	Type of risk transfer	Traditional transactions
	Type of securitisation	Securitisation. Most senior tranche.
	Type of underlying	Underlying positions others than securitisation positions
r110 c090	Metric	CRM substitution effects Inflows including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Originator
	Type of risk transfer	Traditional transactions
	Type of securitisation	Securitisation. Most senior tranche.
	Type of underlying	Underlying positions others than securitisation positions
r110 c100	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Originator
	Type of securitisation	Securitisation. Most senior tranche.
	Type of underlying	Underlying positions others than securitisation positions
r110 c110	Metric	CRM Financial collateral: adjusted value (Cvam) [mi]
	Base	Exposures

r110 c110	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
	Role in the securitisation process	Originator
	Type of risk transfer	Traditional transactions
	Type of securitisation	Securitisation. Most senior tranche.
	Type of underlying	Underlying positions others than securitisation positions
r110 c120	Metric	Fully adjusted exposure value E* including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Originator
	Type of securitisation	Securitisation. Most senior tranche.
	Type of underlying	Underlying positions others than securitisation positions
r110 c130	Metric	Fully adjusted exposure value E* including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Conversion factors for off-balance sheet items	0%
	Role in the securitisation process	Originator
	Type of securitisation	Securitisation. Most senior tranche.
	Type of underlying	Underlying positions others than securitisation positions
r110 c140	Metric	Fully adjusted exposure value E* including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Conversion factors for off-balance sheet items	>0% and <=20%
	Role in the securitisation process	Originator
	Type of securitisation	Securitisation. Most senior tranche.
	Type of underlying	Underlying positions others than securitisation positions
r110 c150	Metric	Fully adjusted exposure value E* including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Conversion factors for off-balance sheet items	>20% and <=50%
	Role in the securitisation process	Originator
	Type of securitisation	Securitisation. Most senior tranche.
	Type of underlying	Underlying positions others than securitisation positions
r110 c160	Metric	Fully adjusted exposure value E* including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Conversion factors for off-balance sheet items	>50% and <=100%

r110 c160	Role in the securitisation process	Originator
	Type of securitisation	Securitisation. Most senior tranche.
	Type of underlying	Underlying positions others than securitisation positions

r110 c170	Metric	Exposure value, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Originator
	Type of securitisation	Securitisation. Most senior tranche.
	Type of underlying	Underlying positions others than securitisation positions

r110 c180	Metric	Exposure value, including value adjustments and provisions, deducted from own funds [mi]
	Base	Own funds
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Originator
	Type of securitisation	Securitisation. Most senior tranche.
	Type of underlying	Underlying positions others than securitisation positions

r110 c190	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Originator
	Type of securitisation	Securitisation. Most senior tranche.
	Type of underlying	Underlying positions others than securitisation positions

r110 c200	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 1 & S/T CQS 1
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Originator
	Type of securitisation	Securitisation. Most senior tranche.
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Direct issue credit assessment

r110 c210	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 2
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Originator
	Type of securitisation	Securitisation. Most senior tranche.
	Type of underlying	Underlying positions others than securitisation positions

r110 c210	Use of external ratings	Direct issue long-term credit assessment
r110 c220	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 3
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Originator
	Type of securitisation	Securitisation. Most senior tranche.
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Direct issue long-term credit assessment
r110 c230	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 4 & S/T CQS 2
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Originator
	Type of securitisation	Securitisation. Most senior tranche.
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Direct issue credit assessment
r110 c240	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 5
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Originator
	Type of securitisation	Securitisation. Most senior tranche.
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Direct issue long-term credit assessment
r110 c250	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 6
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Originator
	Type of securitisation	Securitisation. Most senior tranche.
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Direct issue long-term credit assessment
r110 c260	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures

r110 c260	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 7 & S/T CQS 3
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Originator
	Type of securitisation	Securitisation. Most senior tranche.
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Direct issue credit assessment
r110 c270	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 8
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Originator
	Type of securitisation	Securitisation. Most senior tranche.
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Direct issue long-term credit assessment
r110 c280	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 9
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Originator
	Type of securitisation	Securitisation. Most senior tranche.
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Direct issue long-term credit assessment
r110 c290	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 10
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Originator
	Type of securitisation	Securitisation. Most senior tranche.
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Direct issue long-term credit assessment
r110 c300	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 11
	Methods to determine risk weights	Ratings Based Method

COREP

r110 c300	Role in the securitisation process	Originator
	Type of securitisation	Securitisation. Most senior tranche.
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Direct issue long-term credit assessment
r110 c310	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	ALL OTHER CQS
	Methods to determine risk weights	Ratings Based Method
	Risk weights	1250%
	Role in the securitisation process	Originator
	Type of securitisation	Securitisation. Most senior tranche.
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Direct issue credit assessment
r110 c320	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	1250% for positions not subject to any method
	Risk weights	1250%
	Role in the securitisation process	Originator
	Type of securitisation	Securitisation. Most senior tranche.
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Unrated exposure where a derived rating is not used
r110 c330	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Supervisory formula method
	Role in the securitisation process	Originator
	Type of securitisation	Securitisation. Most senior tranche.
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Without direct issue credit assessment
r110 c340	Metric	Average risk weight [pi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Supervisory formula method
	Role in the securitisation process	Originator
	Type of securitisation	Securitisation. Most senior tranche.
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Without direct issue credit assessment

COREP

r110 c350	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Look-Through-Approach
	Role in the securitisation process	Originator
	Type of securitisation	Securitisation. Most senior tranche.
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Without direct issue credit assessment
r110 c360	Metric	Average risk weight [pi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Look-Through-Approach
	Role in the securitisation process	Originator
	Type of securitisation	Securitisation. Most senior tranche.
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Without direct issue credit assessment
r110 c370	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Internal Assessment Approach
	Role in the securitisation process	Originator
	Type of securitisation	Securitisation. Most senior tranche.
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Without direct issue credit assessment
r110 c380	Metric	Average risk weight [pi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Internal Assessment Approach
	Role in the securitisation process	Originator
	Type of securitisation	Securitisation. Most senior tranche.
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Without direct issue credit assessment
r110 c390	Metric	Reduction in RWA due to value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Originator
	Type of securitisation	Securitisation. Most senior tranche.
	Type of underlying	Underlying positions others than securitisation positions

r110 c400	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Originator
	Type of securitisation	Securitisation. Most senior tranche.
	Type of underlying	Underlying positions others than securitisation positions
r110 c410	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Originator
	Type of risk transfer	Synthetic transactions
	Type of securitisation	Securitisation. Most senior tranche.
	Type of underlying	Underlying positions others than securitisation positions
r110 c420	Metric	Overall effect (adjustment) due to infringement of the due diligence provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Originator
	Type of securitisation	Securitisation. Most senior tranche.
	Type of underlying	Underlying positions others than securitisation positions
r110 c430	Metric	Adjustment to the risk-weighted exposure amount due to maturity mismatches [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Originator
	Type of securitisation	Securitisation. Most senior tranche.
	Type of underlying	Underlying positions others than securitisation positions
r110 c440	Metric	Risk weighted exposure amount before CAP [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Originator
	Type of securitisation	Securitisation. Most senior tranche.
	Type of underlying	Underlying positions others than securitisation positions
r120 c010	Metric	Total amount of securitisation exposures originated [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Originator
	Type of securitisation	Securitisation
	Type of underlying	Underlying positions others than securitisation positions

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r120 c020	Metric	CRM Funded credit protection (Cva) [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	CRM Effects/Collateral	Funded credit derivatives issued
	Role in the securitisation process	Originator
	Type of risk transfer	Synthetic transactions
	Type of securitisation	Securitisation
	Type of underlying	Underlying positions others than securitisation positions
r120 c030	Metric	CRM unfunded credit protection adjusted values (G*) - Outflows [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	CRM Effects/Collateral	Credit derivatives - Substitution effect
	Role in the securitisation process	Originator
	Type of risk transfer	Synthetic transactions
	Type of securitisation	Securitisation
	Type of underlying	Underlying positions others than securitisation positions
r120 c040	Metric	Notional amount retained or repurchased of credit protection [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	CRM Effects/Collateral	Funded credit derivatives issued repurchased
	Role in the securitisation process	Originator
	Type of risk transfer	Synthetic transactions
	Type of securitisation	Securitisation
	Type of underlying	Underlying positions others than securitisation positions
r120 c050	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Originator
	Type of securitisation	Securitisation
	Type of underlying	Underlying positions others than securitisation positions
r120 c060	Metric	CRM substitution effects - Unfunded credit protection: adjusted values (GA) [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	CRM Effects/Collateral	Unfunded credit protection - Substitution effect
	Role in the securitisation process	Originator
	Type of risk transfer	Traditional transactions
	Type of securitisation	Securitisation
	Type of underlying	Underlying positions others than securitisation positions

COREP

r120 c070

Metric	CRM substitution effects - Funded credit protection [mi]
Base	Exposures
Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
Exposure class	Items representing securitisation positions
CRM Effects/Collateral	Financial collateral simple method
Role in the securitisation process	Originator
Type of risk transfer	Traditional transactions
Type of securitisation	Securitisation
Type of underlying	Underlying positions others than securitisation positions

r120 c080

Metric	CRM substitution effects Outflows including value adjustments and provisions [mi]
Base	Exposures
Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
Exposure class	Items representing securitisation positions
CRM Effects/Collateral	CRM techniques substitution effect
Role in the securitisation process	Originator
Type of risk transfer	Traditional transactions
Type of securitisation	Securitisation
Type of underlying	Underlying positions others than securitisation positions

r120 c090

Metric	CRM substitution effects Inflows including value adjustments and provisions [mi]
Base	Exposures
Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
Exposure class	Items representing securitisation positions
Role in the securitisation process	Originator
Type of risk transfer	Traditional transactions
Type of securitisation	Securitisation
Type of underlying	Underlying positions others than securitisation positions

r120 c100

Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
Base	Exposures
Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
Exposure class	Items representing securitisation positions
Role in the securitisation process	Originator
Type of securitisation	Securitisation
Type of underlying	Underlying positions others than securitisation positions

r120 c110

Metric	CRM Financial collateral: adjusted value (Cvam) [mi]
Base	Exposures
Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
Exposure class	Items representing securitisation positions
CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
Role in the securitisation process	Originator
Type of risk transfer	Traditional transactions
Type of securitisation	Securitisation
Type of underlying	Underlying positions others than securitisation positions

r120 c120

Metric	Fully adjusted exposure value E* including value adjustments and provisions [mi]

r120 c120		
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Originator
	Type of securitisation	Securitisation
	Type of underlying	Underlying positions others than securitisation positions

r120 c130		
	Metric	Fully adjusted exposure value E* including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Conversion factors for off-balance sheet items	0%
	Role in the securitisation process	Originator
	Type of securitisation	Securitisation
	Type of underlying	Underlying positions others than securitisation positions

r120 c140		
	Metric	Fully adjusted exposure value E* including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Conversion factors for off-balance sheet items	>0% and <=20%
	Role in the securitisation process	Originator
	Type of securitisation	Securitisation
	Type of underlying	Underlying positions others than securitisation positions

r120 c150		
	Metric	Fully adjusted exposure value E* including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Conversion factors for off-balance sheet items	>20% and <=50%
	Role in the securitisation process	Originator
	Type of securitisation	Securitisation
	Type of underlying	Underlying positions others than securitisation positions

r120 c160		
	Metric	Fully adjusted exposure value E* including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Conversion factors for off-balance sheet items	>50% and <=100%
	Role in the securitisation process	Originator
	Type of securitisation	Securitisation
	Type of underlying	Underlying positions others than securitisation positions

r120 c170		
	Metric	Exposure value, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Originator

r120 c170	Type of securitisation	Securitisation
	Type of underlying	Underlying positions others than securitisation positions
r120 c180	Metric	Exposure value, including value adjustments and provisions, deducted from own funds [mi]
	Base	Own funds
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Originator
	Type of securitisation	Securitisation
	Type of underlying	Underlying positions others than securitisation positions
r120 c190	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Originator
	Type of securitisation	Securitisation
	Type of underlying	Underlying positions others than securitisation positions
r120 c200	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 1 & S/T CQS 1
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Originator
	Type of securitisation	Securitisation
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Direct issue credit assessment
r120 c210	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 2
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Originator
	Type of securitisation	Securitisation
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Direct issue long-term credit assessment
r120 c220	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 3
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Originator

COREP

r120 c220	Type of securitisation	Securitisation
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Direct issue long-term credit assessment

r120 c230	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 4 & S/T CQS 2
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Originator
	Type of securitisation	Securitisation
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Direct issue credit assessment

r120 c240	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 5
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Originator
	Type of securitisation	Securitisation
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Direct issue long-term credit assessment

r120 c250	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 6
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Originator
	Type of securitisation	Securitisation
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Direct issue long-term credit assessment

r120 c260	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 7 & S/T CQS 3
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Originator
	Type of securitisation	Securitisation
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Direct issue credit assessment

COREP

r120 c270		
	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 8
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Originator
	Type of securitisation	Securitisation
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Direct issue long-term credit assessment
r120 c280		
	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 9
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Originator
	Type of securitisation	Securitisation
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Direct issue long-term credit assessment
r120 c290		
	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 10
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Originator
	Type of securitisation	Securitisation
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Direct issue long-term credit assessment
r120 c300		
	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 11
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Originator
	Type of securitisation	Securitisation
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Direct issue long-term credit assessment
r120 c310		
	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions

r120 c310	Exposures by Credit Quality steps at reporting date	ALL OTHER CQS
	Methods to determine risk weights	Ratings Based Method
	Risk weights	1250%
	Role in the securitisation process	Originator
	Type of securitisation	Securitisation
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Direct issue credit assessment
r120 c320	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	1250% for positions not subject to any method
	Risk weights	1250%
	Role in the securitisation process	Originator
	Type of securitisation	Securitisation
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Unrated exposure where a derived rating is not used
r120 c330	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Supervisory formula method
	Role in the securitisation process	Originator
	Type of securitisation	Securitisation
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Without direct issue credit assessment
r120 c340	Metric	Average risk weight [pi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Supervisory formula method
	Role in the securitisation process	Originator
	Type of securitisation	Securitisation
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Without direct issue credit assessment
r120 c350	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Look-Through-Approach
	Role in the securitisation process	Originator
	Type of securitisation	Securitisation
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Without direct issue credit assessment

r120 c360	Metric	Average risk weight [pi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Look-Through-Approach
	Role in the securitisation process	Originator
	Type of securitisation	Securitisation
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Without direct issue credit assessment
r120 c370	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Internal Assessment Approach
	Role in the securitisation process	Originator
	Type of securitisation	Securitisation
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Without direct issue credit assessment
r120 c380	Metric	Average risk weight [pi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Internal Assessment Approach
	Role in the securitisation process	Originator
	Type of securitisation	Securitisation
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Without direct issue credit assessment
r120 c390	Metric	Reduction in RWA due to value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Originator
	Type of securitisation	Securitisation
	Type of underlying	Underlying positions others than securitisation positions
r120 c400	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Originator
	Type of securitisation	Securitisation
	Type of underlying	Underlying positions others than securitisation positions
r120 c410	Metric	Risk weighted exposure amount [mi]
	Base	Exposures

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r120 c410	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Originator
	Type of risk transfer	Synthetic transactions
	Type of securitisation	Securitisation
	Type of underlying	Underlying positions others than securitisation positions
r120 c420	Metric	Overall effect (adjustment) due to infringement of the due diligence provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Originator
	Type of securitisation	Securitisation
	Type of underlying	Underlying positions others than securitisation positions
r120 c430	Metric	Adjustment to the risk-weighted exposure amount due to maturity mismatches [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Originator
	Type of securitisation	Securitisation
	Type of underlying	Underlying positions others than securitisation positions
r120 c440	Metric	Risk weighted exposure amount before CAP [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Originator
	Type of securitisation	Securitisation
	Type of underlying	Underlying positions others than securitisation positions
r130 c010	Metric	Total amount of securitisation exposures originated [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Originator
	Type of securitisation	Securitisation. Effective number of exposures securitised less than six.
	Type of underlying	Underlying positions others than securitisation positions
r130 c020	Metric	CRM Funded credit protection (Cva) [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	CRM Effects/Collateral	Funded credit derivatives issued
	Role in the securitisation process	Originator
	Type of risk transfer	Synthetic transactions
	Type of securitisation	Securitisation. Effective number of exposures securitised less than six.
	Type of underlying	Underlying positions others than securitisation positions

r130 c030	Metric	CRM unfunded credit protection adjusted values (G*) - Outflows [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	CRM Effects/Collateral	Credit derivatives - Substitution effect
	Role in the securitisation process	Originator
	Type of risk transfer	Synthetic transactions
	Type of securitisation	Securitisation. Effective number of exposures securitised less than six.
	Type of underlying	Underlying positions others than securitisation positions

r130 c040	Metric	Notional amount retained or repurchased of credit protection [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	CRM Effects/Collateral	Funded credit derivatives issued repurchased
	Role in the securitisation process	Originator
	Type of risk transfer	Synthetic transactions
	Type of securitisation	Securitisation. Effective number of exposures securitised less than six.
	Type of underlying	Underlying positions others than securitisation positions

r130 c050	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Originator
	Type of securitisation	Securitisation. Effective number of exposures securitised less than six.
	Type of underlying	Underlying positions others than securitisation positions

r130 c060	Metric	CRM substitution effects - Unfunded credit protection: adjusted values (GA) [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	CRM Effects/Collateral	Unfunded credit protection - Substitution effect
	Role in the securitisation process	Originator
	Type of risk transfer	Traditional transactions
	Type of securitisation	Securitisation. Effective number of exposures securitised less than six.
	Type of underlying	Underlying positions others than securitisation positions

r130 c070	Metric	CRM substitution effects - Funded credit protection [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	CRM Effects/Collateral	Financial collateral simple method
	Role in the securitisation process	Originator
	Type of risk transfer	Traditional transactions
	Type of securitisation	Securitisation. Effective number of exposures securitised less than six.
	Type of underlying	Underlying positions others than securitisation positions

r130 c080	Metric	CRM substitution effects Outflows including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	CRM Effects/Collateral	CRM techniques substitution effect
	Role in the securitisation process	Originator
	Type of risk transfer	Traditional transactions
	Type of securitisation	Securitisation. Effective number of exposures securitised less than six.
	Type of underlying	Underlying positions others than securitisation positions
r130 c090	Metric	CRM substitution effects Inflows including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Originator
	Type of risk transfer	Traditional transactions
	Type of securitisation	Securitisation. Effective number of exposures securitised less than six.
	Type of underlying	Underlying positions others than securitisation positions
r130 c100	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Originator
	Type of securitisation	Securitisation. Effective number of exposures securitised less than six.
	Type of underlying	Underlying positions others than securitisation positions
r130 c110	Metric	CRM Financial collateral: adjusted value (Cvam) [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
	Role in the securitisation process	Originator
	Type of risk transfer	Traditional transactions
	Type of securitisation	Securitisation. Effective number of exposures securitised less than six.
	Type of underlying	Underlying positions others than securitisation positions
r130 c120	Metric	Fully adjusted exposure value E* including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Originator
	Type of securitisation	Securitisation. Effective number of exposures securitised less than six.
	Type of underlying	Underlying positions others than securitisation positions
r130 c130	Metric	Fully adjusted exposure value E* including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives

r130 c130	Exposure class	Items representing securitisation positions
	Conversion factors for off-balance sheet items	0%
	Role in the securitisation process	Originator
	Type of securitisation	Securitisation. Effective number of exposures securitised less than six.
	Type of underlying	Underlying positions others than securitisation positions
r130 c140	Metric	Fully adjusted exposure value E* including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Conversion factors for off-balance sheet items	>0% and <=20%
	Role in the securitisation process	Originator
	Type of securitisation	Securitisation. Effective number of exposures securitised less than six.
	Type of underlying	Underlying positions others than securitisation positions
r130 c150	Metric	Fully adjusted exposure value E* including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Conversion factors for off-balance sheet items	>20% and <=50%
	Role in the securitisation process	Originator
	Type of securitisation	Securitisation. Effective number of exposures securitised less than six.
	Type of underlying	Underlying positions others than securitisation positions
r130 c160	Metric	Fully adjusted exposure value E* including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Conversion factors for off-balance sheet items	>50% and <=100%
	Role in the securitisation process	Originator
	Type of securitisation	Securitisation. Effective number of exposures securitised less than six.
	Type of underlying	Underlying positions others than securitisation positions
r130 c170	Metric	Exposure value, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Originator
	Type of securitisation	Securitisation. Effective number of exposures securitised less than six.
	Type of underlying	Underlying positions others than securitisation positions
r130 c180	Metric	Exposure value, including value adjustments and provisions, deducted from own funds [mi]
	Base	Own funds
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Originator
	Type of securitisation	Securitisation. Effective number of exposures securitised less than six.
	Type of underlying	Underlying positions others than securitisation positions

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r130 c190

Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
Base	Exposures
Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
Exposure class	Items representing securitisation positions
Role in the securitisation process	Originator
Type of securitisation	Securitisation. Effective number of exposures securitised less than six.
Type of underlying	Underlying positions others than securitisation positions

r130 c200

Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
Base	Exposures
Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
Exposure class	Items representing securitisation positions
Exposures by Credit Quality steps at reporting date	CQS 1 & S/T CQS 1
Methods to determine risk weights	Ratings Based Method
Role in the securitisation process	Originator
Type of securitisation	Securitisation. Effective number of exposures securitised less than six.
Type of underlying	Underlying positions others than securitisation positions
Use of external ratings	Direct issue credit assessment

r130 c210

Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
Base	Exposures
Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
Exposure class	Items representing securitisation positions
Exposures by Credit Quality steps at reporting date	CQS 2
Methods to determine risk weights	Ratings Based Method
Role in the securitisation process	Originator
Type of securitisation	Securitisation. Effective number of exposures securitised less than six.
Type of underlying	Underlying positions others than securitisation positions
Use of external ratings	Direct issue long-term credit assessment

r130 c220

Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
Base	Exposures
Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
Exposure class	Items representing securitisation positions
Exposures by Credit Quality steps at reporting date	CQS 3
Methods to determine risk weights	Ratings Based Method
Role in the securitisation process	Originator
Type of securitisation	Securitisation. Effective number of exposures securitised less than six.
Type of underlying	Underlying positions others than securitisation positions
Use of external ratings	Direct issue long-term credit assessment

r130 c230

Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
Base	Exposures
Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
Exposure class	Items representing securitisation positions
Exposures by Credit Quality steps at reporting date	CQS 4 & S/T CQS 2
Methods to determine risk weights	Ratings Based Method
Role in the securitisation process	Originator

r130 c230	Type of securitisation	Securitisation. Effective number of exposures securitised less than six.
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Direct issue credit assessment
r130 c240	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 5
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Originator
	Type of securitisation	Securitisation. Effective number of exposures securitised less than six.
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Direct issue long-term credit assessment
r130 c250	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 6
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Originator
	Type of securitisation	Securitisation. Effective number of exposures securitised less than six.
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Direct issue long-term credit assessment
r130 c260	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 7 & S/T CQS 3
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Originator
	Type of securitisation	Securitisation. Effective number of exposures securitised less than six.
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Direct issue credit assessment
r130 c270	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 8
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Originator
	Type of securitisation	Securitisation. Effective number of exposures securitised less than six.
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Direct issue long-term credit assessment

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r130 c280

Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
Base	Exposures
Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
Exposure class	Items representing securitisation positions
Exposures by Credit Quality steps at reporting date	CQS 9
Methods to determine risk weights	Ratings Based Method
Role in the securitisation process	Originator
Type of securitisation	Securitisation. Effective number of exposures securitised less than six.
Type of underlying	Underlying positions others than securitisation positions
Use of external ratings	Direct issue long-term credit assessment

r130 c290

Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
Base	Exposures
Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
Exposure class	Items representing securitisation positions
Exposures by Credit Quality steps at reporting date	CQS 10
Methods to determine risk weights	Ratings Based Method
Role in the securitisation process	Originator
Type of securitisation	Securitisation. Effective number of exposures securitised less than six.
Type of underlying	Underlying positions others than securitisation positions
Use of external ratings	Direct issue long-term credit assessment

r130 c300

Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
Base	Exposures
Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
Exposure class	Items representing securitisation positions
Exposures by Credit Quality steps at reporting date	CQS 11
Methods to determine risk weights	Ratings Based Method
Role in the securitisation process	Originator
Type of securitisation	Securitisation. Effective number of exposures securitised less than six.
Type of underlying	Underlying positions others than securitisation positions
Use of external ratings	Direct issue long-term credit assessment

r130 c310

Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
Base	Exposures
Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
Exposure class	Items representing securitisation positions
Exposures by Credit Quality steps at reporting date	ALL OTHER CQS
Methods to determine risk weights	Ratings Based Method
Risk weights	1250%
Role in the securitisation process	Originator
Type of securitisation	Securitisation. Effective number of exposures securitised less than six.
Type of underlying	Underlying positions others than securitisation positions
Use of external ratings	Direct issue credit assessment

r130 c320

Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
Base	Exposures
Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives

r130 c320	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	1250% for positions not subject to any method
	Risk weights	1250%
	Role in the securitisation process	Originator
	Type of securitisation	Securitisation. Effective number of exposures securitised less than six.
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Unrated exposure where a derived rating is not used
r130 c330	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Supervisory formula method
	Role in the securitisation process	Originator
	Type of securitisation	Securitisation. Effective number of exposures securitised less than six.
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Without direct issue credit assessment
r130 c340	Metric	Average risk weight [pi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Supervisory formula method
	Role in the securitisation process	Originator
	Type of securitisation	Securitisation. Effective number of exposures securitised less than six.
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Without direct issue credit assessment
r130 c350	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Look-Through-Approach
	Role in the securitisation process	Originator
	Type of securitisation	Securitisation. Effective number of exposures securitised less than six.
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Without direct issue credit assessment
r130 c360	Metric	Average risk weight [pi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Look-Through-Approach
	Role in the securitisation process	Originator
	Type of securitisation	Securitisation. Effective number of exposures securitised less than six.
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Without direct issue credit assessment

r130 c370	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Internal Assessment Approach
	Role in the securitisation process	Originator
	Type of securitisation	Securitisation. Effective number of exposures securitised less than six.
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Without direct issue credit assessment

r130 c380	Metric	Average risk weight [pi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Internal Assessment Approach
	Role in the securitisation process	Originator
	Type of securitisation	Securitisation. Effective number of exposures securitised less than six.
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Without direct issue credit assessment

r130 c390	Metric	Reduction in RWA due to value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Originator
	Type of securitisation	Securitisation. Effective number of exposures securitised less than six.
	Type of underlying	Underlying positions others than securitisation positions

r130 c400	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Originator
	Type of securitisation	Securitisation. Effective number of exposures securitised less than six.
	Type of underlying	Underlying positions others than securitisation positions

r130 c410	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Originator
	Type of risk transfer	Synthetic transactions
	Type of securitisation	Securitisation. Effective number of exposures securitised less than six.
	Type of underlying	Underlying positions others than securitisation positions

r130 c420	Metric	Overall effect (adjustment) due to infringement of the due diligence provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives

r130 c420	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Originator
	Type of securitisation	Securitisation. Effective number of exposures securitised less than six.
	Type of underlying	Underlying positions others than securitisation positions

r130 c430	Metric	Adjustment to the risk-weighted exposure amount due to maturity mismatches [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Originator
	Type of securitisation	Securitisation. Effective number of exposures securitised less than six.
	Type of underlying	Underlying positions others than securitisation positions

r130 c440	Metric	Risk weighted exposure amount before CAP [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Originator
	Type of securitisation	Securitisation. Effective number of exposures securitised less than six.
	Type of underlying	Underlying positions others than securitisation positions

r140 c010	Metric	Total amount of securitisation exposures originated [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Originator
	Type of securitisation	Re-Securitisation in the most senior tranche and none of the underlying exposures being re-securitisation exposures
	Type of underlying	Securitisation, Re-Securitisation

r140 c020	Metric	CRM Funded credit protection (Cva) [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	CRM Effects/Collateral	Funded credit derivatives issued
	Role in the securitisation process	Originator
	Type of risk transfer	Synthetic transactions
	Type of securitisation	Re-Securitisation in the most senior tranche and none of the underlying exposures being re-securitisation exposures
	Type of underlying	Securitisation, Re-Securitisation

r140 c030	Metric	CRM unfunded credit protection adjusted values (G*) - Outflows [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	CRM Effects/Collateral	Credit derivatives - Substitution effect
	Role in the securitisation process	Originator
	Type of risk transfer	Synthetic transactions
	Type of securitisation	Re-Securitisation in the most senior tranche and none of the underlying exposures being re-securitisation exposures
	Type of underlying	Securitisation, Re-Securitisation

r140 c040	Metric	Notional amount retained or repurchased of credit protection [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	CRM Effects/Collateral	Funded credit derivatives issued repurchased
	Role in the securitisation process	Originator
	Type of risk transfer	Synthetic transactions
	Type of securitisation	Re-Securitisation in the most senior tranche and none of the underlying exposures being re-securitisation exposures
	Type of underlying	Securitisation, Re-Securitisation

r140 c050	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Originator
	Type of securitisation	Re-Securitisation in the most senior tranche and none of the underlying exposures being re-securitisation exposures
	Type of underlying	Securitisation, Re-Securitisation

r140 c060	Metric	CRM substitution effects - Unfunded credit protection: adjusted values (GA) [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	CRM Effects/Collateral	Unfunded credit protection - Substitution effect
	Role in the securitisation process	Originator
	Type of risk transfer	Traditional transactions
	Type of securitisation	Re-Securitisation in the most senior tranche and none of the underlying exposures being re-securitisation exposures
	Type of underlying	Securitisation, Re-Securitisation

r140 c070	Metric	CRM substitution effects - Funded credit protection [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	CRM Effects/Collateral	Financial collateral simple method
	Role in the securitisation process	Originator
	Type of risk transfer	Traditional transactions
	Type of securitisation	Re-Securitisation in the most senior tranche and none of the underlying exposures being re-securitisation exposures
	Type of underlying	Securitisation, Re-Securitisation

r140 c080	Metric	CRM substitution effects Outflows including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	CRM Effects/Collateral	CRM techniques substitution effect
	Role in the securitisation process	Originator
	Type of risk transfer	Traditional transactions
	Type of securitisation	Re-Securitisation in the most senior tranche and none of the underlying exposures being re-securitisation exposures
	Type of underlying	Securitisation, Re-Securitisation

r140 c090	Metric	CRM substitution effects Inflows including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Originator
	Type of risk transfer	Traditional transactions
	Type of securitisation	Re-Securitisation in the most senior tranche and none of the underlying exposures being re-securitisation exposures
	Type of underlying	Securitisation, Re-Securitisation
r140 c100	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Originator
	Type of securitisation	Re-Securitisation in the most senior tranche and none of the underlying exposures being re-securitisation exposures
	Type of underlying	Securitisation, Re-Securitisation
r140 c110	Metric	CRM Financial collateral: adjusted value (Cvam) [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
	Role in the securitisation process	Originator
	Type of risk transfer	Traditional transactions
	Type of securitisation	Re-Securitisation in the most senior tranche and none of the underlying exposures being re-securitisation exposures
	Type of underlying	Securitisation, Re-Securitisation
r140 c120	Metric	Fully adjusted exposure value E* including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Originator
	Type of securitisation	Re-Securitisation in the most senior tranche and none of the underlying exposures being re-securitisation exposures
	Type of underlying	Securitisation, Re-Securitisation
r140 c130	Metric	Fully adjusted exposure value E* including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Conversion factors for off-balance sheet items	0%
	Role in the securitisation process	Originator
	Type of securitisation	Re-Securitisation in the most senior tranche and none of the underlying exposures being re-securitisation exposures
	Type of underlying	Securitisation, Re-Securitisation
r140 c140	Metric	Fully adjusted exposure value E* including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions

r140 c140	Conversion factors for off-balance sheet items	>0% and <=20%
	Role in the securitisation process	Originator
	Type of securitisation	Re-Securitisation in the most senior tranche and none of the underlying exposures being re-securitisation exposures
	Type of underlying	Securitisation, Re-Securitisation
r140 c150	Metric	Fully adjusted exposure value E* including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Conversion factors for off-balance sheet items	>20% and <=50%
	Role in the securitisation process	Originator
	Type of securitisation	Re-Securitisation in the most senior tranche and none of the underlying exposures being re-securitisation exposures
	Type of underlying	Securitisation, Re-Securitisation
r140 c160	Metric	Fully adjusted exposure value E* including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Conversion factors for off-balance sheet items	>50% and <=100%
	Role in the securitisation process	Originator
	Type of securitisation	Re-Securitisation in the most senior tranche and none of the underlying exposures being re-securitisation exposures
	Type of underlying	Securitisation, Re-Securitisation
r140 c170	Metric	Exposure value, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Originator
	Type of securitisation	Re-Securitisation in the most senior tranche and none of the underlying exposures being re-securitisation exposures
	Type of underlying	Securitisation, Re-Securitisation
r140 c180	Metric	Exposure value, including value adjustments and provisions, deducted from own funds [mi]
	Base	Own funds
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Originator
	Type of securitisation	Re-Securitisation in the most senior tranche and none of the underlying exposures being re-securitisation exposures
	Type of underlying	Securitisation, Re-Securitisation
r140 c190	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Originator
	Type of securitisation	Re-Securitisation in the most senior tranche and none of the underlying exposures being re-securitisation exposures
	Type of underlying	Securitisation, Re-Securitisation
r140 c200	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures

r140 c200		
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 1 & S/T CQS 1
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Originator
	Type of securitisation	Re-Securitisation in the most senior tranche and none of the underlying exposures being re-securitisation exposures
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Direct issue credit assessment

r140 c210		
	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 2
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Originator
	Type of securitisation	Re-Securitisation in the most senior tranche and none of the underlying exposures being re-securitisation exposures
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Direct issue long-term credit assessment

r140 c220		
	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 3
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Originator
	Type of securitisation	Re-Securitisation in the most senior tranche and none of the underlying exposures being re-securitisation exposures
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Direct issue long-term credit assessment

r140 c230		
	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 4 & S/T CQS 2
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Originator
	Type of securitisation	Re-Securitisation in the most senior tranche and none of the underlying exposures being re-securitisation exposures
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Direct issue credit assessment

r140 c240		
	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 5
	Methods to determine risk weights	Ratings Based Method

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r140 c240	Role in the securitisation process	Originator
	Type of securitisation	Re-Securitisation in the most senior tranche and none of the underlying exposures being re-securitisation exposures
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Direct issue long-term credit assessment

r140 c250	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 6
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Originator
	Type of securitisation	Re-Securitisation in the most senior tranche and none of the underlying exposures being re-securitisation exposures
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Direct issue long-term credit assessment

r140 c260	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 7 & S/T CQS 3
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Originator
	Type of securitisation	Re-Securitisation in the most senior tranche and none of the underlying exposures being re-securitisation exposures
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Direct issue credit assessment

r140 c270	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 8
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Originator
	Type of securitisation	Re-Securitisation in the most senior tranche and none of the underlying exposures being re-securitisation exposures
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Direct issue long-term credit assessment

r140 c280	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 9
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Originator
	Type of securitisation	Re-Securitisation in the most senior tranche and none of the underlying exposures being re-securitisation exposures
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Direct issue long-term credit assessment

r140 c290	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 10
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Originator
	Type of securitisation	Re-Securitisation in the most senior tranche and none of the underlying exposures being re-securitisation exposures
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Direct issue long-term credit assessment
r140 c300	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 11
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Originator
	Type of securitisation	Re-Securitisation in the most senior tranche and none of the underlying exposures being re-securitisation exposures
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Direct issue long-term credit assessment
r140 c310	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	ALL OTHER CQS
	Methods to determine risk weights	Ratings Based Method
	Risk weights	1250%
	Role in the securitisation process	Originator
	Type of securitisation	Re-Securitisation in the most senior tranche and none of the underlying exposures being re-securitisation exposures
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Direct issue credit assessment
r140 c320	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	1250% for positions not subject to any method
	Risk weights	1250%
	Role in the securitisation process	Originator
	Type of securitisation	Re-Securitisation in the most senior tranche and none of the underlying exposures being re-securitisation exposures
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Unrated exposure where a derived rating is not used
r140 c330	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures

r140 c330	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Supervisory formula method
	Role in the securitisation process	Originator
	Type of securitisation	Re-Securitisation in the most senior tranche and none of the underlying exposures being re-securitisation exposures
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Without direct issue credit assessment
r140 c340	Metric	Average risk weight [pi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Supervisory formula method
	Role in the securitisation process	Originator
	Type of securitisation	Re-Securitisation in the most senior tranche and none of the underlying exposures being re-securitisation exposures
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Without direct issue credit assessment
r140 c350	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Look-Through-Approach
	Role in the securitisation process	Originator
	Type of securitisation	Re-Securitisation in the most senior tranche and none of the underlying exposures being re-securitisation exposures
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Without direct issue credit assessment
r140 c360	Metric	Average risk weight [pi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Look-Through-Approach
	Role in the securitisation process	Originator
	Type of securitisation	Re-Securitisation in the most senior tranche and none of the underlying exposures being re-securitisation exposures
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Without direct issue credit assessment
r140 c370	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Internal Assessment Approach
	Role in the securitisation process	Originator
	Type of securitisation	Re-Securitisation in the most senior tranche and none of the underlying exposures being re-securitisation exposures
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Without direct issue credit assessment

r140 c380	Metric	Average risk weight [pi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Internal Assessment Approach
	Role in the securitisation process	Originator
	Type of securitisation	Re-Securitisation in the most senior tranche and none of the underlying exposures being re-securitisation exposures
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Without direct issue credit assessment

r140 c390	Metric	Reduction in RWA due to value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Originator
	Type of securitisation	Re-Securitisation in the most senior tranche and none of the underlying exposures being re-securitisation exposures
	Type of underlying	Securitisation, Re-Securitisation

r140 c400	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Originator
	Type of securitisation	Re-Securitisation in the most senior tranche and none of the underlying exposures being re-securitisation exposures
	Type of underlying	Securitisation, Re-Securitisation

r140 c410	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Originator
	Type of risk transfer	Synthetic transactions
	Type of securitisation	Re-Securitisation in the most senior tranche and none of the underlying exposures being re-securitisation exposures
	Type of underlying	Securitisation, Re-Securitisation

r140 c420	Metric	Overall effect (adjustment) due to infringement of the due diligence provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Originator
	Type of securitisation	Re-Securitisation in the most senior tranche and none of the underlying exposures being re-securitisation exposures
	Type of underlying	Securitisation, Re-Securitisation

r140 c430	Metric	Adjustment to the risk-weighted exposure amount due to maturity mismatches [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Originator

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r140 c430	Type of securitisation	Re-Securitisation in the most senior tranche and none of the underlying exposures being re-securitisation exposures
	Type of underlying	Securitisation, Re-Securitisation
r140 c440	Metric	Risk weighted exposure amount before CAP [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Originator
	Type of securitisation	Re-Securitisation in the most senior tranche and none of the underlying exposures being re-securitisation exposures
	Type of underlying	Securitisation, Re-Securitisation
r150 c010	Metric	Total amount of securitisation exposures originated [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Originator
	Type of securitisation	Re-Securitisation
	Type of underlying	Securitisation, Re-Securitisation
r150 c020	Metric	CRM Funded credit protection (Cva) [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	CRM Effects/Collateral	Funded credit derivatives issued
	Role in the securitisation process	Originator
	Type of risk transfer	Synthetic transactions
	Type of securitisation	Re-Securitisation
	Type of underlying	Securitisation, Re-Securitisation
r150 c030	Metric	CRM unfunded credit protection adjusted values (G*) - Outflows [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	CRM Effects/Collateral	Credit derivatives - Substitution effect
	Role in the securitisation process	Originator
	Type of risk transfer	Synthetic transactions
	Type of securitisation	Re-Securitisation
	Type of underlying	Securitisation, Re-Securitisation
r150 c040	Metric	Notional amount retained or repurchased of credit protection [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	CRM Effects/Collateral	Funded credit derivatives issued repurchased
	Role in the securitisation process	Originator
	Type of risk transfer	Synthetic transactions
	Type of securitisation	Re-Securitisation
	Type of underlying	Securitisation, Re-Securitisation

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r150 c050	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Originator
	Type of securitisation	Re-Securitisation
	Type of underlying	Securitisation, Re-Securitisation
r150 c060	Metric	CRM substitution effects - Unfunded credit protection: adjusted values (GA) [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	CRM Effects/Collateral	Unfunded credit protection - Substitution effect
	Role in the securitisation process	Originator
	Type of risk transfer	Traditional transactions
	Type of securitisation	Re-Securitisation
	Type of underlying	Securitisation, Re-Securitisation
r150 c070	Metric	CRM substitution effects - Funded credit protection [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	CRM Effects/Collateral	Financial collateral simple method
	Role in the securitisation process	Originator
	Type of risk transfer	Traditional transactions
	Type of securitisation	Re-Securitisation
	Type of underlying	Securitisation, Re-Securitisation
r150 c080	Metric	CRM substitution effects Outflows including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	CRM Effects/Collateral	CRM techniques substitution effect
	Role in the securitisation process	Originator
	Type of risk transfer	Traditional transactions
	Type of securitisation	Re-Securitisation
	Type of underlying	Securitisation, Re-Securitisation
r150 c090	Metric	CRM substitution effects Inflows including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Originator
	Type of risk transfer	Traditional transactions
	Type of securitisation	Re-Securitisation
	Type of underlying	Securitisation, Re-Securitisation
r150 c100	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]

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r150 c100	Base	Exposures	
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives	
	Exposure class	Items representing securitisation positions	
	Role in the securitisation process	Originator	
	Type of securitisation	Re-Securitisation	
	Type of underlying	Securitisation, Re-Securitisation	

r150 c110	Metric	CRM Financial collateral: adjusted value (Cvam) [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
	Role in the securitisation process	Originator
	Type of risk transfer	Traditional transactions
	Type of securitisation	Re-Securitisation
	Type of underlying	Securitisation, Re-Securitisation

r150 c120	Metric	Fully adjusted exposure value E* including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Originator
	Type of securitisation	Re-Securitisation
	Type of underlying	Securitisation, Re-Securitisation

r150 c130	Metric	Fully adjusted exposure value E* including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Conversion factors for off-balance sheet items	0%
	Role in the securitisation process	Originator
	Type of securitisation	Re-Securitisation
	Type of underlying	Securitisation, Re-Securitisation

r150 c140	Metric	Fully adjusted exposure value E* including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Conversion factors for off-balance sheet items	>0% and <=20%
	Role in the securitisation process	Originator
	Type of securitisation	Re-Securitisation
	Type of underlying	Securitisation, Re-Securitisation

r150 c150	Metric	Fully adjusted exposure value E* including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Conversion factors for off-balance sheet items	>20% and <=50%

r150 c150	Role in the securitisation process	Originator	
	Type of securitisation	Re-Securitisation	
	Type of underlying	Securitisation, Re-Securitisation	
r150 c160	Metric	Fully adjusted exposure value E* including value adjustments and provisions [mi]	
	Base	Exposures	
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives	
	Exposure class	Items representing securitisation positions	
	Conversion factors for off-balance sheet items	>50% and <=100%	
	Role in the securitisation process	Originator	
	Type of securitisation	Re-Securitisation	
	Type of underlying	Securitisation, Re-Securitisation	
r150 c170	Metric	Exposure value, including value adjustments and provisions [mi]	
	Base	Exposures	
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives	
	Exposure class	Items representing securitisation positions	
	Role in the securitisation process	Originator	
	Type of securitisation	Re-Securitisation	
	Type of underlying	Securitisation, Re-Securitisation	
r150 c180	Metric	Exposure value, including value adjustments and provisions, deducted from own funds [mi]	
	Base	Own funds	
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives	
	Exposure class	Items representing securitisation positions	
	Role in the securitisation process	Originator	
	Type of securitisation	Re-Securitisation	
	Type of underlying	Securitisation, Re-Securitisation	
r150 c190	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]	
	Base	Exposures	
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives	
	Exposure class	Items representing securitisation positions	
	Role in the securitisation process	Originator	
	Type of securitisation	Re-Securitisation	
	Type of underlying	Securitisation, Re-Securitisation	
r150 c200	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]	
	Base	Exposures	
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives	
	Exposure class	Items representing securitisation positions	
	Exposures by Credit Quality steps at reporting date	CQS 1 & S/T CQS 1	
	Methods to determine risk weights	Ratings Based Method	
	Role in the securitisation process	Originator	
	Type of securitisation	Re-Securitisation	
	Type of underlying	Securitisation, Re-Securitisation	
	Use of external ratings	Direct issue credit assessment	
r150 c210	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]	

r150 c210	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 2
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Originator
	Type of securitisation	Re-Securitisation
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Direct issue long-term credit assessment

r150 c220	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 3
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Originator
	Type of securitisation	Re-Securitisation
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Direct issue long-term credit assessment

r150 c230	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 4 & S/T CQS 2
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Originator
	Type of securitisation	Re-Securitisation
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Direct issue credit assessment

r150 c240	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 5
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Originator
	Type of securitisation	Re-Securitisation
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Direct issue long-term credit assessment

r150 c250	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 6

r150 c250	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Originator
	Type of securitisation	Re-Securitisation
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Direct issue long-term credit assessment
r150 c260	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 7 & S/T CQS 3
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Originator
	Type of securitisation	Re-Securitisation
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Direct issue credit assessment
r150 c270	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 8
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Originator
	Type of securitisation	Re-Securitisation
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Direct issue long-term credit assessment
r150 c280	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 9
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Originator
	Type of securitisation	Re-Securitisation
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Direct issue long-term credit assessment
r150 c290	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 10
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Originator
	Type of securitisation	Re-Securitisation
	Type of underlying	Securitisation, Re-Securitisation

r150 c290	Use of external ratings		Direct issue long-term credit assessment
r150 c300	Metric		Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base		Exposures
	Main category		Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class		Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date		CQS 11
	Methods to determine risk weights		Ratings Based Method
	Role in the securitisation process		Originator
	Type of securitisation		Re-Securitisation
	Type of underlying		Securitisation, Re-Securitisation
	Use of external ratings		Direct issue long-term credit assessment
r150 c310	Metric		Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base		Exposures
	Main category		Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class		Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date		ALL OTHER CQS
	Methods to determine risk weights		Ratings Based Method
	Risk weights		1250%
	Role in the securitisation process		Originator
	Type of securitisation		Re-Securitisation
	Type of underlying		Securitisation, Re-Securitisation
	Use of external ratings		Direct issue credit assessment
r150 c320	Metric		Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base		Exposures
	Main category		Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class		Items representing securitisation positions
	Methods to determine risk weights		1250% for positions not subject to any method
	Risk weights		1250%
	Role in the securitisation process		Originator
	Type of securitisation		Re-Securitisation
	Type of underlying		Securitisation, Re-Securitisation
	Use of external ratings		Unrated exposure where a derived rating is not used
r150 c330	Metric		Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base		Exposures
	Main category		Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class		Items representing securitisation positions
	Methods to determine risk weights		Supervisory formula method
	Role in the securitisation process		Originator
	Type of securitisation		Re-Securitisation
	Type of underlying		Securitisation, Re-Securitisation
	Use of external ratings		Without direct issue credit assessment
r150 c340	Metric		Average risk weight [pi]
	Base		Exposures

r150 c340

Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
Exposure class	Items representing securitisation positions
Methods to determine risk weights	Supervisory formula method
Role in the securitisation process	Originator
Type of securitisation	Re-Securitisation
Type of underlying	Securitisation, Re-Securitisation
Use of external ratings	Without direct issue credit assessment

r150 c350

Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
Base	Exposures
Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
Exposure class	Items representing securitisation positions
Methods to determine risk weights	Look-Through-Approach
Role in the securitisation process	Originator
Type of securitisation	Re-Securitisation
Type of underlying	Securitisation, Re-Securitisation
Use of external ratings	Without direct issue credit assessment

r150 c360

Metric	Average risk weight [pi]
Base	Exposures
Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
Exposure class	Items representing securitisation positions
Methods to determine risk weights	Look-Through-Approach
Role in the securitisation process	Originator
Type of securitisation	Re-Securitisation
Type of underlying	Securitisation, Re-Securitisation
Use of external ratings	Without direct issue credit assessment

r150 c370

Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
Base	Exposures
Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
Exposure class	Items representing securitisation positions
Methods to determine risk weights	Internal Assessment Approach
Role in the securitisation process	Originator
Type of securitisation	Re-Securitisation
Type of underlying	Securitisation, Re-Securitisation
Use of external ratings	Without direct issue credit assessment

r150 c380

Metric	Average risk weight [pi]
Base	Exposures
Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
Exposure class	Items representing securitisation positions
Methods to determine risk weights	Internal Assessment Approach
Role in the securitisation process	Originator
Type of securitisation	Re-Securitisation
Type of underlying	Securitisation, Re-Securitisation
Use of external ratings	Without direct issue credit assessment

r150 c390	Metric	Reduction in RWA due to value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Originator
	Type of securitisation	Re-Securitisation
	Type of underlying	Securitisation, Re-Securitisation
r150 c400	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Originator
	Type of securitisation	Re-Securitisation
	Type of underlying	Securitisation, Re-Securitisation
r150 c410	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Originator
	Type of risk transfer	Synthetic transactions
	Type of securitisation	Re-Securitisation
	Type of underlying	Securitisation, Re-Securitisation
r150 c420	Metric	Overall effect (adjustment) due to infringement of the due diligence provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Originator
	Type of securitisation	Re-Securitisation
	Type of underlying	Securitisation, Re-Securitisation
r150 c430	Metric	Adjustment to the risk-weighted exposure amount due to maturity mismatches [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Originator
	Type of securitisation	Re-Securitisation
	Type of underlying	Securitisation, Re-Securitisation
r150 c440	Metric	Risk weighted exposure amount before CAP [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Originator
	Type of securitisation	Re-Securitisation
	Type of underlying	Securitisation, Re-Securitisation

r160 c050	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment - Revolving securitisations with early amortisation
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Originator
	Type of securitisation	Revolving securitisations with early amortisation
r160 c060	Metric	CRM substitution effects - Unfunded credit protection: adjusted values (GA) [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment - Revolving securitisations with early amortisation
	Exposure class	Items representing securitisation positions
	CRM Effects/Collateral	Unfunded credit protection - Substitution effect
	Role in the securitisation process	Originator
	Type of risk transfer	Traditional transactions
	Type of securitisation	Revolving securitisations with early amortisation
r160 c070	Metric	CRM substitution effects - Funded credit protection [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment - Revolving securitisations with early amortisation
	Exposure class	Items representing securitisation positions
	CRM Effects/Collateral	Financial collateral simple method
	Role in the securitisation process	Originator
	Type of risk transfer	Traditional transactions
	Type of securitisation	Revolving securitisations with early amortisation
r160 c080	Metric	CRM substitution effects Outflows including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment - Revolving securitisations with early amortisation
	Exposure class	Items representing securitisation positions
	CRM Effects/Collateral	CRM techniques substitution effect
	Role in the securitisation process	Originator
	Type of risk transfer	Traditional transactions
	Type of securitisation	Revolving securitisations with early amortisation
r160 c090	Metric	CRM substitution effects Inflows including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment - Revolving securitisations with early amortisation
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Originator
	Type of risk transfer	Traditional transactions
	Type of securitisation	Revolving securitisations with early amortisation
r160 c100	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment - Revolving securitisations with early amortisation
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Originator
	Type of securitisation	Revolving securitisations with early amortisation

r160 c110	Metric	CRM Financial collateral: adjusted value (Cvam) [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment - Revolving securitisations with early amortisation
	Exposure class	Items representing securitisation positions
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
	Role in the securitisation process	Originator
	Type of risk transfer	Traditional transactions
	Type of securitisation	Revolving securitisations with early amortisation
r160 c120	Metric	Fully adjusted exposure value E* including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment - Revolving securitisations with early amortisation
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Originator
	Type of securitisation	Revolving securitisations with early amortisation
r160 c130	Metric	Fully adjusted exposure value E* including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment - Revolving securitisations with early amortisation
	Exposure class	Items representing securitisation positions
	Conversion factors for off-balance sheet items	0%
	Role in the securitisation process	Originator
	Type of securitisation	Revolving securitisations with early amortisation
r160 c140	Metric	Fully adjusted exposure value E* including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment - Revolving securitisations with early amortisation
	Exposure class	Items representing securitisation positions
	Conversion factors for off-balance sheet items	>0% and <=20%
	Role in the securitisation process	Originator
	Type of securitisation	Revolving securitisations with early amortisation
r160 c150	Metric	Fully adjusted exposure value E* including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment - Revolving securitisations with early amortisation
	Exposure class	Items representing securitisation positions
	Conversion factors for off-balance sheet items	>20% and <=50%
	Role in the securitisation process	Originator
	Type of securitisation	Revolving securitisations with early amortisation
r160 c160	Metric	Fully adjusted exposure value E* including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment - Revolving securitisations with early amortisation
	Exposure class	Items representing securitisation positions
	Conversion factors for off-balance sheet items	>50% and <=100%
	Role in the securitisation process	Originator
	Type of securitisation	Revolving securitisations with early amortisation
r160 c170	Metric	Exposure value, including value adjustments and provisions [mi]

r160 c170	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment - Revolving securitisations with early amortisation
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Originator
	Type of securitisation	Revolving securitisations with early amortisation
r160 c190	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment - Revolving securitisations with early amortisation
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Originator
	Type of securitisation	Revolving securitisations with early amortisation
r160 c350	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment - Revolving securitisations with early amortisation
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Look-Through-Approach
	Role in the securitisation process	Originator
	Type of securitisation	Revolving securitisations with early amortisation
	Use of external ratings	Without direct issue credit assessment
r160 c360	Metric	Average risk weight [pi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment - Revolving securitisations with early amortisation
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Look-Through-Approach
	Role in the securitisation process	Originator
	Type of securitisation	Revolving securitisations with early amortisation
	Use of external ratings	Without direct issue credit assessment
r160 c390	Metric	Reduction in RWA due to value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment - Revolving securitisations with early amortisation
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Originator
	Type of securitisation	Revolving securitisations with early amortisation
r160 c400	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment - Revolving securitisations with early amortisation
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Originator
	Type of securitisation	Revolving securitisations with early amortisation
r160 c410	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment - Revolving securitisations with early amortisation
	Exposure class	Items representing securitisation positions

r160 c410	Role in the securitisation process	Originator
	Type of risk transfer	Synthetic transactions
	Type of securitisation	Revolving securitisations with early amortisation

r160 c420	Metric	Overall effect (adjustment) due to infringement of the due diligence provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment - Revolving securitisations with early amortisation
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Originator
	Type of securitisation	Revolving securitisations with early amortisation

r160 c430	Metric	Adjustment to the risk-weighted exposure amount due to maturity mismatches [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment - Revolving securitisations with early amortisation
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Originator
	Type of securitisation	Revolving securitisations with early amortisation

r160 c440	Metric	Risk weighted exposure amount before CAP [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment - Revolving securitisations with early amortisation
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Originator
	Type of securitisation	Revolving securitisations with early amortisation

r170 c050	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Investor

r170 c060	Metric	CRM substitution effects - Unfunded credit protection: adjusted values (GA) [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation
	Exposure class	Items representing securitisation positions
	CRM Effects/Collateral	Unfunded credit protection - Substitution effect
	Role in the securitisation process	Investor
	Type of risk transfer	Traditional transactions

r170 c070	Metric	CRM substitution effects - Funded credit protection [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation
	Exposure class	Items representing securitisation positions
	CRM Effects/Collateral	Financial collateral simple method
	Role in the securitisation process	Investor
	Type of risk transfer	Traditional transactions

r170 c080	Metric	CRM substitution effects Outflows including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation

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r170 c080	Exposure class	Items representing securitisation positions
	CRM Effects/Collateral	CRM techniques substitution effect
	Role in the securitisation process	Investor
	Type of risk transfer	Traditional transactions
r170 c090	Metric	CRM substitution effects Inflows including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Investor
	Type of risk transfer	Traditional transactions
r170 c100	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Investor
r170 c110	Metric	CRM Financial collateral: adjusted value (Cvam) [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation
	Exposure class	Items representing securitisation positions
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
	Role in the securitisation process	Investor
	Type of risk transfer	Traditional transactions
r170 c120	Metric	Fully adjusted exposure value E* including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Investor
r170 c130	Metric	Fully adjusted exposure value E* including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation
	Exposure class	Items representing securitisation positions
	Conversion factors for off-balance sheet items	0%
	Role in the securitisation process	Investor
r170 c140	Metric	Fully adjusted exposure value E* including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation
	Exposure class	Items representing securitisation positions
	Conversion factors for off-balance sheet items	>0% and <=20%
	Role in the securitisation process	Investor
r170 c150	Metric	Fully adjusted exposure value E* including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation
	Exposure class	Items representing securitisation positions

r170 c150	Conversion factors for off-balance sheet items	>20% and <=50%	
	Role in the securitisation process	Investor	
r170 c160	Metric	Fully adjusted exposure value E* including value adjustments and provisions [mi]	
	Base	Exposures	
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation	
	Exposure class	Items representing securitisation positions	
	Conversion factors for off-balance sheet items	>50% and <=100%	
	Role in the securitisation process	Investor	
r170 c170	Metric	Exposure value, including value adjustments and provisions [mi]	
	Base	Exposures	
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation	
	Exposure class	Items representing securitisation positions	
	Role in the securitisation process	Investor	
r170 c180	Metric	Exposure value, including value adjustments and provisions, deducted from own funds [mi]	
	Base	Own funds	
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation	
	Exposure class	Items representing securitisation positions	
	Role in the securitisation process	Investor	
r170 c190	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]	
	Base	Exposures	
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation	
	Exposure class	Items representing securitisation positions	
	Role in the securitisation process	Investor	
r170 c200	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]	
	Base	Exposures	
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation	
	Exposure class	Items representing securitisation positions	
	Exposures by Credit Quality steps at reporting date	CQS 1 & S/T CQS 1	
	Methods to determine risk weights	Ratings Based Method	
	Role in the securitisation process	Investor	
	Use of external ratings	Direct issue credit assessment	
r170 c210	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]	
	Base	Exposures	
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation	
	Exposure class	Items representing securitisation positions	
	Exposures by Credit Quality steps at reporting date	CQS 2	
	Methods to determine risk weights	Ratings Based Method	
	Role in the securitisation process	Investor	
	Use of external ratings	Direct issue long-term credit assessment	
r170 c220	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]	
	Base	Exposures	
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation	
	Exposure class	Items representing securitisation positions	

r170 c220	Exposures by Credit Quality steps at reporting date	CQS 3
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Investor
	Use of external ratings	Direct issue long-term credit assessment
r170 c230	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 4 & S/T CQS 2
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Investor
	Use of external ratings	Direct issue credit assessment
r170 c240	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 5
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Investor
	Use of external ratings	Direct issue long-term credit assessment
r170 c250	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 6
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Investor
	Use of external ratings	Direct issue long-term credit assessment
r170 c260	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 7 & S/T CQS 3
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Investor
	Use of external ratings	Direct issue credit assessment
r170 c270	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 8
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Investor

r170 c270	Use of external ratings	Direct issue long-term credit assessment
r170 c280	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 9
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Investor
	Use of external ratings	Direct issue long-term credit assessment
r170 c290	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 10
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Investor
	Use of external ratings	Direct issue long-term credit assessment
r170 c300	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 11
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Investor
	Use of external ratings	Direct issue long-term credit assessment
r170 c310	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	ALL OTHER CQS
	Methods to determine risk weights	Ratings Based Method
	Risk weights	1250%
	Role in the securitisation process	Investor
	Use of external ratings	Direct issue credit assessment
r170 c320	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	1250% for positions not subject to any method
	Risk weights	1250%
	Role in the securitisation process	Investor
	Use of external ratings	Unrated exposure where a derived rating is not used
r170 c330	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]

r170 c330	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Supervisory formula method
	Role in the securitisation process	Investor
	Use of external ratings	Without direct issue credit assessment
r170 c340	Metric	Average risk weight [pi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Supervisory formula method
	Role in the securitisation process	Investor
	Use of external ratings	Without direct issue credit assessment
r170 c350	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Look-Through-Approach
	Role in the securitisation process	Investor
	Use of external ratings	Without direct issue credit assessment
r170 c360	Metric	Average risk weight [pi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Look-Through-Approach
	Role in the securitisation process	Investor
	Use of external ratings	Without direct issue credit assessment
r170 c370	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Internal Assessment Approach
	Role in the securitisation process	Investor
	Use of external ratings	Without direct issue credit assessment
r170 c380	Metric	Average risk weight [pi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Internal Assessment Approach
	Role in the securitisation process	Investor
	Use of external ratings	Without direct issue credit assessment
r170 c390	Metric	Reduction in RWA due to value adjustments and provisions [mi]
	Base	Exposures

r170 c390	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Investor

r170 c400	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Investor

r170 c410	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Investor
	Type of risk transfer	Synthetic transactions

r170 c420	Metric	Overall effect (adjustment) due to infringement of the due diligence provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Investor

r170 c430	Metric	Adjustment to the risk-weighted exposure amount due to maturity mismatches [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Investor

r170 c440	Metric	Risk weighted exposure amount before CAP [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Investor

r180 c050	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Investor

r180 c060	Metric	CRM substitution effects - Unfunded credit protection: adjusted values (GA) [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	CRM Effects/Collateral	Unfunded credit protection - Substitution effect
	Role in the securitisation process	Investor
	Type of risk transfer	Traditional transactions

| r180 c070 | Metric | CRM substitution effects - Funded credit protection [mi] |
| | Base | Exposures |

r180 c070	Main category		Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class		Items representing securitisation positions
	CRM Effects/Collateral		Financial collateral simple method
	Role in the securitisation process		Investor
	Type of risk transfer		Traditional transactions
r180 c080	Metric		CRM substitution effects Outflows including value adjustments and provisions [mi]
	Base		Exposures
	Main category		Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class		Items representing securitisation positions
	CRM Effects/Collateral		CRM techniques substitution effect
	Role in the securitisation process		Investor
	Type of risk transfer		Traditional transactions
r180 c090	Metric		CRM substitution effects Inflows including value adjustments and provisions [mi]
	Base		Exposures
	Main category		Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class		Items representing securitisation positions
	Role in the securitisation process		Investor
	Type of risk transfer		Traditional transactions
r180 c100	Metric		Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base		Exposures
	Main category		Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class		Items representing securitisation positions
	Role in the securitisation process		Investor
r180 c110	Metric		CRM Financial collateral: adjusted value (Cvam) [mi]
	Base		Exposures
	Main category		Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class		Items representing securitisation positions
	CRM Effects/Collateral		CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
	Role in the securitisation process		Investor
	Type of risk transfer		Traditional transactions
r180 c120	Metric		Fully adjusted exposure value E* including value adjustments and provisions [mi]
	Base		Exposures
	Main category		Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class		Items representing securitisation positions
	Role in the securitisation process		Investor
r180 c170	Metric		Exposure value, including value adjustments and provisions [mi]
	Base		Exposures
	Main category		Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class		Items representing securitisation positions
	Role in the securitisation process		Investor
r180 c180	Metric		Exposure value, including value adjustments and provisions, deducted from own funds [mi]
	Base		Own funds
	Main category		Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items

| r180 c180 | Exposure class | Items representing securitisation positions |
| | Role in the securitisation process | Investor |

r180 c190	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Investor

r180 c200	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 1 & S/T CQS 1
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Investor
	Use of external ratings	Direct issue credit assessment

r180 c210	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 2
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Investor
	Use of external ratings	Direct issue long-term credit assessment

r180 c220	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 3
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Investor
	Use of external ratings	Direct issue long-term credit assessment

r180 c230	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 4 & S/T CQS 2
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Investor
	Use of external ratings	Direct issue credit assessment

r180 c240	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions

r180 c240	Exposures by Credit Quality steps at reporting date	CQS 5
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Investor
	Use of external ratings	Direct issue long-term credit assessment
r180 c250	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 6
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Investor
	Use of external ratings	Direct issue long-term credit assessment
r180 c260	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 7 & S/T CQS 3
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Investor
	Use of external ratings	Direct issue credit assessment
r180 c270	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 8
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Investor
	Use of external ratings	Direct issue long-term credit assessment
r180 c280	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 9
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Investor
	Use of external ratings	Direct issue long-term credit assessment
r180 c290	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 10
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Investor

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r180 c290	Use of external ratings	Direct issue long-term credit assessment	
r180 c300	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]	
	Base	Exposures	
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items	
	Exposure class	Items representing securitisation positions	
	Exposures by Credit Quality steps at reporting date	CQS 11	
	Methods to determine risk weights	Ratings Based Method	
	Role in the securitisation process	Investor	
	Use of external ratings	Direct issue long-term credit assessment	
r180 c310	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]	
	Base	Exposures	
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items	
	Exposure class	Items representing securitisation positions	
	Exposures by Credit Quality steps at reporting date	ALL OTHER CQS	
	Methods to determine risk weights	Ratings Based Method	
	Risk weights	1250%	
	Role in the securitisation process	Investor	
	Use of external ratings	Direct issue credit assessment	
r180 c320	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]	
	Base	Exposures	
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items	
	Exposure class	Items representing securitisation positions	
	Methods to determine risk weights	1250% for positions not subject to any method	
	Risk weights	1250%	
	Role in the securitisation process	Investor	
	Use of external ratings	Unrated exposure where a derived rating is not used	
r180 c330	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]	
	Base	Exposures	
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items	
	Exposure class	Items representing securitisation positions	
	Methods to determine risk weights	Supervisory formula method	
	Role in the securitisation process	Investor	
	Use of external ratings	Without direct issue credit assessment	
r180 c340	Metric	Average risk weight [pi]	
	Base	Exposures	
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items	
	Exposure class	Items representing securitisation positions	
	Methods to determine risk weights	Supervisory formula method	
	Role in the securitisation process	Investor	
	Use of external ratings	Without direct issue credit assessment	
r180 c350	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]	
	Base	Exposures	
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items	

r180 c350	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Look-Through-Approach
	Role in the securitisation process	Investor
	Use of external ratings	Without direct issue credit assessment
r180 c360	Metric	Average risk weight [pi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Look-Through-Approach
	Role in the securitisation process	Investor
	Use of external ratings	Without direct issue credit assessment
r180 c370	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Internal Assessment Approach
	Role in the securitisation process	Investor
	Use of external ratings	Without direct issue credit assessment
r180 c380	Metric	Average risk weight [pi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Internal Assessment Approach
	Role in the securitisation process	Investor
	Use of external ratings	Without direct issue credit assessment
r180 c390	Metric	Reduction in RWA due to value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Investor
r180 c400	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Investor
r180 c410	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Investor
	Type of risk transfer	Synthetic transactions
r180 c420	Metric	Overall effect (adjustment) due to infringement of the due diligence provisions [mi]
	Base	Exposures

r180 c420	Main category		Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class		Items representing securitisation positions
	Role in the securitisation process		Investor
r180 c430	Metric		Adjustment to the risk-weighted exposure amount due to maturity mismatches [mi]
	Base		Exposures
	Main category		Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class		Items representing securitisation positions
	Role in the securitisation process		Investor
r180 c440	Metric		Risk weighted exposure amount before CAP [mi]
	Base		Exposures
	Main category		Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class		Items representing securitisation positions
	Role in the securitisation process		Investor
r190 c050	Metric		Original exposure pre conversion factors [mi]
	Base		Exposures
	Main category		Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class		Items representing securitisation positions
	Role in the securitisation process		Investor
	Type of securitisation		Securitisation. Most senior tranche.
	Type of underlying		Underlying positions others than securitisation positions
r190 c060	Metric		CRM substitution effects - Unfunded credit protection: adjusted values (GA) [mi]
	Base		Exposures
	Main category		Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class		Items representing securitisation positions
	CRM Effects/Collateral		Unfunded credit protection - Substitution effect
	Role in the securitisation process		Investor
	Type of risk transfer		Traditional transactions
	Type of securitisation		Securitisation. Most senior tranche.
	Type of underlying		Underlying positions others than securitisation positions
r190 c070	Metric		CRM substitution effects - Funded credit protection [mi]
	Base		Exposures
	Main category		Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class		Items representing securitisation positions
	CRM Effects/Collateral		Financial collateral simple method
	Role in the securitisation process		Investor
	Type of risk transfer		Traditional transactions
	Type of securitisation		Securitisation. Most senior tranche.
	Type of underlying		Underlying positions others than securitisation positions
r190 c080	Metric		CRM substitution effects Outflows including value adjustments and provisions [mi]
	Base		Exposures
	Main category		Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class		Items representing securitisation positions
	CRM Effects/Collateral		CRM techniques substitution effect

r190 c080	Role in the securitisation process		Investor
	Type of risk transfer		Traditional transactions
	Type of securitisation		Securitisation. Most senior tranche.
	Type of underlying		Underlying positions others than securitisation positions
r190 c090	Metric		CRM substitution effects Inflows including value adjustments and provisions [mi]
	Base		Exposures
	Main category		Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class		Items representing securitisation positions
	Role in the securitisation process		Investor
	Type of risk transfer		Traditional transactions
	Type of securitisation		Securitisation. Most senior tranche.
	Type of underlying		Underlying positions others than securitisation positions
r190 c100	Metric		Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base		Exposures
	Main category		Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class		Items representing securitisation positions
	Role in the securitisation process		Investor
	Type of securitisation		Securitisation. Most senior tranche.
	Type of underlying		Underlying positions others than securitisation positions
r190 c110	Metric		CRM Financial collateral: adjusted value (Cvam) [mi]
	Base		Exposures
	Main category		Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class		Items representing securitisation positions
	CRM Effects/Collateral		CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
	Role in the securitisation process		Investor
	Type of risk transfer		Traditional transactions
	Type of securitisation		Securitisation. Most senior tranche.
	Type of underlying		Underlying positions others than securitisation positions
r190 c120	Metric		Fully adjusted exposure value E* including value adjustments and provisions [mi]
	Base		Exposures
	Main category		Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class		Items representing securitisation positions
	Role in the securitisation process		Investor
	Type of securitisation		Securitisation. Most senior tranche.
	Type of underlying		Underlying positions others than securitisation positions
r190 c170	Metric		Exposure value, including value adjustments and provisions [mi]
	Base		Exposures
	Main category		Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class		Items representing securitisation positions
	Role in the securitisation process		Investor
	Type of securitisation		Securitisation. Most senior tranche.
	Type of underlying		Underlying positions others than securitisation positions
r190 c180	Metric		Exposure value, including value adjustments and provisions, deducted from own funds [mi]

r190 c180	Base	Own funds
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Investor
	Type of securitisation	Securitisation. Most senior tranche.
	Type of underlying	Underlying positions others than securitisation positions
r190 c190	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Investor
	Type of securitisation	Securitisation. Most senior tranche.
	Type of underlying	Underlying positions others than securitisation positions
r190 c200	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 1 & S/T CQS 1
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Investor
	Type of securitisation	Securitisation. Most senior tranche.
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Direct issue credit assessment
r190 c210	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 2
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Investor
	Type of securitisation	Securitisation. Most senior tranche.
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Direct issue long-term credit assessment
r190 c220	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 3
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Investor
	Type of securitisation	Securitisation. Most senior tranche.
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Direct issue long-term credit assessment

r190 c230	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 4 & S/T CQS 2
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Investor
	Type of securitisation	Securitisation. Most senior tranche.
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Direct issue credit assessment
r190 c240	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 5
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Investor
	Type of securitisation	Securitisation. Most senior tranche.
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Direct issue long-term credit assessment
r190 c250	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 6
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Investor
	Type of securitisation	Securitisation. Most senior tranche.
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Direct issue long-term credit assessment
r190 c260	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 7 & S/T CQS 3
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Investor
	Type of securitisation	Securitisation. Most senior tranche.
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Direct issue credit assessment
r190 c270	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions

r190 c270	Exposures by Credit Quality steps at reporting date	CQS 8
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Investor
	Type of securitisation	Securitisation. Most senior tranche.
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Direct issue long-term credit assessment
r190 c280	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 9
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Investor
	Type of securitisation	Securitisation. Most senior tranche.
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Direct issue long-term credit assessment
r190 c290	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 10
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Investor
	Type of securitisation	Securitisation. Most senior tranche.
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Direct issue long-term credit assessment
r190 c300	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 11
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Investor
	Type of securitisation	Securitisation. Most senior tranche.
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Direct issue long-term credit assessment
r190 c310	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	ALL OTHER CQS
	Methods to determine risk weights	Ratings Based Method
	Risk weights	1250%
	Role in the securitisation process	Investor

r190 c310	Type of securitisation	Securitisation. Most senior tranche.
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Direct issue credit assessment
r190 c320	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	1250% for positions not subject to any method
	Risk weights	1250%
	Role in the securitisation process	Investor
	Type of securitisation	Securitisation. Most senior tranche.
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Unrated exposure where a derived rating is not used
r190 c330	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Supervisory formula method
	Role in the securitisation process	Investor
	Type of securitisation	Securitisation. Most senior tranche.
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Without direct issue credit assessment
r190 c340	Metric	Average risk weight [pi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Supervisory formula method
	Role in the securitisation process	Investor
	Type of securitisation	Securitisation. Most senior tranche.
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Without direct issue credit assessment
r190 c350	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Look-Through-Approach
	Role in the securitisation process	Investor
	Type of securitisation	Securitisation. Most senior tranche.
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Without direct issue credit assessment
r190 c360	Metric	Average risk weight [pi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items

r190 c360		
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Look-Through-Approach
	Role in the securitisation process	Investor
	Type of securitisation	Securitisation. Most senior tranche.
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Without direct issue credit assessment
r190 c370	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Internal Assessment Approach
	Role in the securitisation process	Investor
	Type of securitisation	Securitisation. Most senior tranche.
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Without direct issue credit assessment
r190 c380	Metric	Average risk weight [pi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Internal Assessment Approach
	Role in the securitisation process	Investor
	Type of securitisation	Securitisation. Most senior tranche.
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Without direct issue credit assessment
r190 c390	Metric	Reduction in RWA due to value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Investor
	Type of securitisation	Securitisation. Most senior tranche.
	Type of underlying	Underlying positions others than securitisation positions
r190 c400	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Investor
	Type of securitisation	Securitisation. Most senior tranche.
	Type of underlying	Underlying positions others than securitisation positions
r190 c410	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Investor

r190 c410	Type of risk transfer	Synthetic transactions
	Type of securitisation	Securitisation. Most senior tranche.
	Type of underlying	Underlying positions others than securitisation positions
r190 c420	Metric	Overall effect (adjustment) due to infringement of the due diligence provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Investor
	Type of securitisation	Securitisation. Most senior tranche.
	Type of underlying	Underlying positions others than securitisation positions
r190 c430	Metric	Adjustment to the risk-weighted exposure amount due to maturity mismatches [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Investor
	Type of securitisation	Securitisation. Most senior tranche.
	Type of underlying	Underlying positions others than securitisation positions
r190 c440	Metric	Risk weighted exposure amount before CAP [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Investor
	Type of securitisation	Securitisation. Most senior tranche.
	Type of underlying	Underlying positions others than securitisation positions
r200 c050	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Investor
	Type of securitisation	Securitisation
	Type of underlying	Underlying positions others than securitisation positions
r200 c060	Metric	CRM substitution effects - Unfunded credit protection: adjusted values (GA) [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	CRM Effects/Collateral	Unfunded credit protection - Substitution effect
	Role in the securitisation process	Investor
	Type of risk transfer	Traditional transactions
	Type of securitisation	Securitisation
	Type of underlying	Underlying positions others than securitisation positions
r200 c070	Metric	CRM substitution effects - Funded credit protection [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items

r200 c070	Exposure class	Items representing securitisation positions
	CRM Effects/Collateral	Financial collateral simple method
	Role in the securitisation process	Investor
	Type of risk transfer	Traditional transactions
	Type of securitisation	Securitisation
	Type of underlying	Underlying positions others than securitisation positions
r200 c080	Metric	CRM substitution effects Outflows including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	CRM Effects/Collateral	CRM techniques substitution effect
	Role in the securitisation process	Investor
	Type of risk transfer	Traditional transactions
	Type of securitisation	Securitisation
	Type of underlying	Underlying positions others than securitisation positions
r200 c090	Metric	CRM substitution effects Inflows including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Investor
	Type of risk transfer	Traditional transactions
	Type of securitisation	Securitisation
	Type of underlying	Underlying positions others than securitisation positions
r200 c100	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Investor
	Type of securitisation	Securitisation
	Type of underlying	Underlying positions others than securitisation positions
r200 c110	Metric	CRM Financial collateral: adjusted value (Cvam) [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
	Role in the securitisation process	Investor
	Type of risk transfer	Traditional transactions
	Type of securitisation	Securitisation
	Type of underlying	Underlying positions others than securitisation positions
r200 c120	Metric	Fully adjusted exposure value E* including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions

r200 c120	Role in the securitisation process	Investor
	Type of securitisation	Securitisation
	Type of underlying	Underlying positions others than securitisation positions
r200 c170	Metric	Exposure value, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Investor
	Type of securitisation	Securitisation
	Type of underlying	Underlying positions others than securitisation positions
r200 c180	Metric	Exposure value, including value adjustments and provisions, deducted from own funds [mi]
	Base	Own funds
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Investor
	Type of securitisation	Securitisation
	Type of underlying	Underlying positions others than securitisation positions
r200 c190	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Investor
	Type of securitisation	Securitisation
	Type of underlying	Underlying positions others than securitisation positions
r200 c200	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 1 & S/T CQS 1
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Investor
	Type of securitisation	Securitisation
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Direct issue credit assessment
r200 c210	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 2
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Investor
	Type of securitisation	Securitisation
	Type of underlying	Underlying positions others than securitisation positions

r200 c210	Use of external ratings		Direct issue long-term credit assessment
r200 c220	Metric		Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base		Exposures
	Main category		Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class		Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date		CQS 3
	Methods to determine risk weights		Ratings Based Method
	Role in the securitisation process		Investor
	Type of securitisation		Securitisation
	Type of underlying		Underlying positions others than securitisation positions
	Use of external ratings		Direct issue long-term credit assessment
r200 c230	Metric		Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base		Exposures
	Main category		Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class		Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date		CQS 4 & S/T CQS 2
	Methods to determine risk weights		Ratings Based Method
	Role in the securitisation process		Investor
	Type of securitisation		Securitisation
	Type of underlying		Underlying positions others than securitisation positions
	Use of external ratings		Direct issue credit assessment
r200 c240	Metric		Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base		Exposures
	Main category		Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class		Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date		CQS 5
	Methods to determine risk weights		Ratings Based Method
	Role in the securitisation process		Investor
	Type of securitisation		Securitisation
	Type of underlying		Underlying positions others than securitisation positions
	Use of external ratings		Direct issue long-term credit assessment
r200 c250	Metric		Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base		Exposures
	Main category		Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class		Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date		CQS 6
	Methods to determine risk weights		Ratings Based Method
	Role in the securitisation process		Investor
	Type of securitisation		Securitisation
	Type of underlying		Underlying positions others than securitisation positions
	Use of external ratings		Direct issue long-term credit assessment
r200 c260	Metric		Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base		Exposures

r200 c260	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 7 & S/T CQS 3
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Investor
	Type of securitisation	Securitisation
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Direct issue credit assessment
r200 c270	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 8
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Investor
	Type of securitisation	Securitisation
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Direct issue long-term credit assessment
r200 c280	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 9
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Investor
	Type of securitisation	Securitisation
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Direct issue long-term credit assessment
r200 c290	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 10
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Investor
	Type of securitisation	Securitisation
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Direct issue long-term credit assessment
r200 c300	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 11
	Methods to determine risk weights	Ratings Based Method

r200 c300	Role in the securitisation process	Investor	
	Type of securitisation	Securitisation	
	Type of underlying	Underlying positions others than securitisation positions	
	Use of external ratings	Direct issue long-term credit assessment	
r200 c310	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]	
	Base	Exposures	
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items	
	Exposure class	Items representing securitisation positions	
	Exposures by Credit Quality steps at reporting date	ALL OTHER CQS	
	Methods to determine risk weights	Ratings Based Method	
	Risk weights	1250%	
	Role in the securitisation process	Investor	
	Type of securitisation	Securitisation	
	Type of underlying	Underlying positions others than securitisation positions	
	Use of external ratings	Direct issue credit assessment	
r200 c320	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]	
	Base	Exposures	
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items	
	Exposure class	Items representing securitisation positions	
	Methods to determine risk weights	1250% for positions not subject to any method	
	Risk weights	1250%	
	Role in the securitisation process	Investor	
	Type of securitisation	Securitisation	
	Type of underlying	Underlying positions others than securitisation positions	
	Use of external ratings	Unrated exposure where a derived rating is not used	
r200 c330	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]	
	Base	Exposures	
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items	
	Exposure class	Items representing securitisation positions	
	Methods to determine risk weights	Supervisory formula method	
	Role in the securitisation process	Investor	
	Type of securitisation	Securitisation	
	Type of underlying	Underlying positions others than securitisation positions	
	Use of external ratings	Without direct issue credit assessment	
r200 c340	Metric	Average risk weight [pi]	
	Base	Exposures	
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items	
	Exposure class	Items representing securitisation positions	
	Methods to determine risk weights	Supervisory formula method	
	Role in the securitisation process	Investor	
	Type of securitisation	Securitisation	
	Type of underlying	Underlying positions others than securitisation positions	
	Use of external ratings	Without direct issue credit assessment	

r200 c350	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Look-Through-Approach
	Role in the securitisation process	Investor
	Type of securitisation	Securitisation
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Without direct issue credit assessment

r200 c360	Metric	Average risk weight [pi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Look-Through-Approach
	Role in the securitisation process	Investor
	Type of securitisation	Securitisation
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Without direct issue credit assessment

r200 c370	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Internal Assessment Approach
	Role in the securitisation process	Investor
	Type of securitisation	Securitisation
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Without direct issue credit assessment

r200 c380	Metric	Average risk weight [pi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Internal Assessment Approach
	Role in the securitisation process	Investor
	Type of securitisation	Securitisation
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Without direct issue credit assessment

r200 c390	Metric	Reduction in RWA due to value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Investor
	Type of securitisation	Securitisation
	Type of underlying	Underlying positions others than securitisation positions

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r200 c400	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Investor
	Type of securitisation	Securitisation
	Type of underlying	Underlying positions others than securitisation positions
r200 c410	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Investor
	Type of risk transfer	Synthetic transactions
	Type of securitisation	Securitisation
	Type of underlying	Underlying positions others than securitisation positions
r200 c420	Metric	Overall effect (adjustment) due to infringement of the due diligence provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Investor
	Type of securitisation	Securitisation
	Type of underlying	Underlying positions others than securitisation positions
r200 c430	Metric	Adjustment to the risk-weighted exposure amount due to maturity mismatches [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Investor
	Type of securitisation	Securitisation
	Type of underlying	Underlying positions others than securitisation positions
r200 c440	Metric	Risk weighted exposure amount before CAP [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Investor
	Type of securitisation	Securitisation
	Type of underlying	Underlying positions others than securitisation positions
r210 c050	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Investor
	Type of securitisation	Securitisation. Effective number of exposures securitised less than six.
	Type of underlying	Underlying positions others than securitisation positions

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r210 c060	Metric	CRM substitution effects - Unfunded credit protection: adjusted values (GA) [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	CRM Effects/Collateral	Unfunded credit protection - Substitution effect
	Role in the securitisation process	Investor
	Type of risk transfer	Traditional transactions
	Type of securitisation	Securitisation. Effective number of exposures securitised less than six.
	Type of underlying	Underlying positions others than securitisation positions
r210 c070	Metric	CRM substitution effects - Funded credit protection [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	CRM Effects/Collateral	Financial collateral simple method
	Role in the securitisation process	Investor
	Type of risk transfer	Traditional transactions
	Type of securitisation	Securitisation. Effective number of exposures securitised less than six.
	Type of underlying	Underlying positions others than securitisation positions
r210 c080	Metric	CRM substitution effects Outflows including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	CRM Effects/Collateral	CRM techniques substitution effect
	Role in the securitisation process	Investor
	Type of risk transfer	Traditional transactions
	Type of securitisation	Securitisation. Effective number of exposures securitised less than six.
	Type of underlying	Underlying positions others than securitisation positions
r210 c090	Metric	CRM substitution effects Inflows including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Investor
	Type of risk transfer	Traditional transactions
	Type of securitisation	Securitisation. Effective number of exposures securitised less than six.
	Type of underlying	Underlying positions others than securitisation positions
r210 c100	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Investor
	Type of securitisation	Securitisation. Effective number of exposures securitised less than six.
	Type of underlying	Underlying positions others than securitisation positions
r210 c110	Metric	CRM Financial collateral: adjusted value (Cvam) [mi]

r210 c110	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
	Role in the securitisation process	Investor
	Type of risk transfer	Traditional transactions
	Type of securitisation	Securitisation. Effective number of exposures securitised less than six.
	Type of underlying	Underlying positions others than securitisation positions
r210 c120	Metric	Fully adjusted exposure value E* including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Investor
	Type of securitisation	Securitisation. Effective number of exposures securitised less than six.
	Type of underlying	Underlying positions others than securitisation positions
r210 c170	Metric	Exposure value, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Investor
	Type of securitisation	Securitisation. Effective number of exposures securitised less than six.
	Type of underlying	Underlying positions others than securitisation positions
r210 c180	Metric	Exposure value, including value adjustments and provisions, deducted from own funds [mi]
	Base	Own funds
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Investor
	Type of securitisation	Securitisation. Effective number of exposures securitised less than six.
	Type of underlying	Underlying positions others than securitisation positions
r210 c190	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Investor
	Type of securitisation	Securitisation. Effective number of exposures securitised less than six.
	Type of underlying	Underlying positions others than securitisation positions
r210 c200	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 1 & S/T CQS 1
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Investor

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r210 c200	Type of securitisation	Securitisation. Effective number of exposures securitised less than six.
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Direct issue credit assessment

r210 c210	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 2
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Investor
	Type of securitisation	Securitisation. Effective number of exposures securitised less than six.
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Direct issue long-term credit assessment

r210 c220	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 3
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Investor
	Type of securitisation	Securitisation. Effective number of exposures securitised less than six.
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Direct issue long-term credit assessment

r210 c230	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 4 & S/T CQS 2
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Investor
	Type of securitisation	Securitisation. Effective number of exposures securitised less than six.
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Direct issue credit assessment

r210 c240	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 5
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Investor
	Type of securitisation	Securitisation. Effective number of exposures securitised less than six.
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Direct issue long-term credit assessment

r210 c250	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 6
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Investor
	Type of securitisation	Securitisation. Effective number of exposures securitised less than six.
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Direct issue long-term credit assessment
r210 c260	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 7 & S/T CQS 3
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Investor
	Type of securitisation	Securitisation. Effective number of exposures securitised less than six.
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Direct issue credit assessment
r210 c270	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 8
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Investor
	Type of securitisation	Securitisation. Effective number of exposures securitised less than six.
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Direct issue long-term credit assessment
r210 c280	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 9
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Investor
	Type of securitisation	Securitisation. Effective number of exposures securitised less than six.
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Direct issue long-term credit assessment
r210 c290	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions

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r210 c290

Exposures by Credit Quality steps at reporting date	CQS 10
Methods to determine risk weights	Ratings Based Method
Role in the securitisation process	Investor
Type of securitisation	Securitisation. Effective number of exposures securitised less than six.
Type of underlying	Underlying positions others than securitisation positions
Use of external ratings	Direct issue long-term credit assessment

r210 c300

Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
Base	Exposures
Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
Exposure class	Items representing securitisation positions
Exposures by Credit Quality steps at reporting date	CQS 11
Methods to determine risk weights	Ratings Based Method
Role in the securitisation process	Investor
Type of securitisation	Securitisation. Effective number of exposures securitised less than six.
Type of underlying	Underlying positions others than securitisation positions
Use of external ratings	Direct issue long-term credit assessment

r210 c310

Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
Base	Exposures
Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
Exposure class	Items representing securitisation positions
Exposures by Credit Quality steps at reporting date	ALL OTHER CQS
Methods to determine risk weights	Ratings Based Method
Risk weights	1250%
Role in the securitisation process	Investor
Type of securitisation	Securitisation. Effective number of exposures securitised less than six.
Type of underlying	Underlying positions others than securitisation positions
Use of external ratings	Direct issue credit assessment

r210 c320

Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
Base	Exposures
Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
Exposure class	Items representing securitisation positions
Methods to determine risk weights	1250% for positions not subject to any method
Risk weights	1250%
Role in the securitisation process	Investor
Type of securitisation	Securitisation. Effective number of exposures securitised less than six.
Type of underlying	Underlying positions others than securitisation positions
Use of external ratings	Unrated exposure where a derived rating is not used

r210 c330

Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
Base	Exposures
Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
Exposure class	Items representing securitisation positions
Methods to determine risk weights	Supervisory formula method
Role in the securitisation process	Investor
Type of securitisation	Securitisation. Effective number of exposures securitised less than six.

| r210 c330 | Type of underlying | Underlying positions others than securitisation positions |
| | Use of external ratings | Without direct issue credit assessment |

r210 c340	Metric	Average risk weight [pi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Supervisory formula method
	Role in the securitisation process	Investor
	Type of securitisation	Securitisation. Effective number of exposures securitised less than six.
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Without direct issue credit assessment

r210 c350	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Look-Through-Approach
	Role in the securitisation process	Investor
	Type of securitisation	Securitisation. Effective number of exposures securitised less than six.
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Without direct issue credit assessment

r210 c360	Metric	Average risk weight [pi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Look-Through-Approach
	Role in the securitisation process	Investor
	Type of securitisation	Securitisation. Effective number of exposures securitised less than six.
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Without direct issue credit assessment

r210 c370	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Internal Assessment Approach
	Role in the securitisation process	Investor
	Type of securitisation	Securitisation. Effective number of exposures securitised less than six.
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Without direct issue credit assessment

r210 c380	Metric	Average risk weight [pi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Internal Assessment Approach

r210 c380	Role in the securitisation process	Investor
	Type of securitisation	Securitisation. Effective number of exposures securitised less than six.
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Without direct issue credit assessment
r210 c390	Metric	Reduction in RWA due to value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Investor
	Type of securitisation	Securitisation. Effective number of exposures securitised less than six.
	Type of underlying	Underlying positions others than securitisation positions
r210 c400	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Investor
	Type of securitisation	Securitisation. Effective number of exposures securitised less than six.
	Type of underlying	Underlying positions others than securitisation positions
r210 c410	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Investor
	Type of risk transfer	Synthetic transactions
	Type of securitisation	Securitisation. Effective number of exposures securitised less than six.
	Type of underlying	Underlying positions others than securitisation positions
r210 c420	Metric	Overall effect (adjustment) due to infringement of the due diligence provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Investor
	Type of securitisation	Securitisation. Effective number of exposures securitised less than six.
	Type of underlying	Underlying positions others than securitisation positions
r210 c430	Metric	Adjustment to the risk-weighted exposure amount due to maturity mismatches [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Investor
	Type of securitisation	Securitisation. Effective number of exposures securitised less than six.
	Type of underlying	Underlying positions others than securitisation positions
r210 c440	Metric	Risk weighted exposure amount before CAP [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items

r210 c440	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Investor
	Type of securitisation	Securitisation. Effective number of exposures securitised less than six.
	Type of underlying	Underlying positions others than securitisation positions
r220 c050	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Investor
	Type of securitisation	Re-Securitisation in the most senior tranche and none of the underlying exposures being re-securitisation exposures
	Type of underlying	Securitisation, Re-Securitisation
r220 c060	Metric	CRM substitution effects - Unfunded credit protection: adjusted values (GA) [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	CRM Effects/Collateral	Unfunded credit protection - Substitution effect
	Role in the securitisation process	Investor
	Type of risk transfer	Traditional transactions
	Type of securitisation	Re-Securitisation in the most senior tranche and none of the underlying exposures being re-securitisation exposures
	Type of underlying	Securitisation, Re-Securitisation
r220 c070	Metric	CRM substitution effects - Funded credit protection [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	CRM Effects/Collateral	Financial collateral simple method
	Role in the securitisation process	Investor
	Type of risk transfer	Traditional transactions
	Type of securitisation	Re-Securitisation in the most senior tranche and none of the underlying exposures being re-securitisation exposures
	Type of underlying	Securitisation, Re-Securitisation
r220 c080	Metric	CRM substitution effects Outflows including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	CRM Effects/Collateral	CRM techniques substitution effect
	Role in the securitisation process	Investor
	Type of risk transfer	Traditional transactions
	Type of securitisation	Re-Securitisation in the most senior tranche and none of the underlying exposures being re-securitisation exposures
	Type of underlying	Securitisation, Re-Securitisation
r220 c090	Metric	CRM substitution effects Inflows including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Investor

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r220 c090	Type of risk transfer	Traditional transactions
	Type of securitisation	Re-Securitisation in the most senior tranche and none of the underlying exposures being re-securitisation exposures
	Type of underlying	Securitisation, Re-Securitisation
r220 c100	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Investor
	Type of securitisation	Re-Securitisation in the most senior tranche and none of the underlying exposures being re-securitisation exposures
	Type of underlying	Securitisation, Re-Securitisation
r220 c110	Metric	CRM Financial collateral: adjusted value (Cvam) [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
	Role in the securitisation process	Investor
	Type of risk transfer	Traditional transactions
	Type of securitisation	Re-Securitisation in the most senior tranche and none of the underlying exposures being re-securitisation exposures
	Type of underlying	Securitisation, Re-Securitisation
r220 c120	Metric	Fully adjusted exposure value E* including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Investor
	Type of securitisation	Re-Securitisation in the most senior tranche and none of the underlying exposures being re-securitisation exposures
	Type of underlying	Securitisation, Re-Securitisation
r220 c170	Metric	Exposure value, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Investor
	Type of securitisation	Re-Securitisation in the most senior tranche and none of the underlying exposures being re-securitisation exposures
	Type of underlying	Securitisation, Re-Securitisation
r220 c180	Metric	Exposure value, including value adjustments and provisions, deducted from own funds [mi]
	Base	Own funds
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Investor
	Type of securitisation	Re-Securitisation in the most senior tranche and none of the underlying exposures being re-securitisation exposures
	Type of underlying	Securitisation, Re-Securitisation
r220 c190	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items

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r220 c190	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Investor
	Type of securitisation	Re-Securitisation in the most senior tranche and none of the underlying exposures being re-securitisation exposures
	Type of underlying	Securitisation, Re-Securitisation
r220 c200	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 1 & S/T CQS 1
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Investor
	Type of securitisation	Re-Securitisation in the most senior tranche and none of the underlying exposures being re-securitisation exposures
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Direct issue credit assessment
r220 c210	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 2
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Investor
	Type of securitisation	Re-Securitisation in the most senior tranche and none of the underlying exposures being re-securitisation exposures
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Direct issue long-term credit assessment
r220 c220	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 3
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Investor
	Type of securitisation	Re-Securitisation in the most senior tranche and none of the underlying exposures being re-securitisation exposures
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Direct issue long-term credit assessment
r220 c230	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 4 & S/T CQS 2
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Investor
	Type of securitisation	Re-Securitisation in the most senior tranche and none of the underlying exposures being re-securitisation exposures
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Direct issue credit assessment

r220 c240	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 5
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Investor
	Type of securitisation	Re-Securitisation in the most senior tranche and none of the underlying exposures being re-securitisation exposures
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Direct issue long-term credit assessment

r220 c250	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 6
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Investor
	Type of securitisation	Re-Securitisation in the most senior tranche and none of the underlying exposures being re-securitisation exposures
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Direct issue long-term credit assessment

r220 c260	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 7 & S/T CQS 3
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Investor
	Type of securitisation	Re-Securitisation in the most senior tranche and none of the underlying exposures being re-securitisation exposures
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Direct issue credit assessment

r220 c270	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 8
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Investor
	Type of securitisation	Re-Securitisation in the most senior tranche and none of the underlying exposures being re-securitisation exposures
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Direct issue long-term credit assessment

r220 c280	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items

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r220 c280	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 9
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Investor
	Type of securitisation	Re-Securitisation in the most senior tranche and none of the underlying exposures being re-securitisation exposures
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Direct issue long-term credit assessment
r220 c290	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 10
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Investor
	Type of securitisation	Re-Securitisation in the most senior tranche and none of the underlying exposures being re-securitisation exposures
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Direct issue long-term credit assessment
r220 c300	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 11
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Investor
	Type of securitisation	Re-Securitisation in the most senior tranche and none of the underlying exposures being re-securitisation exposures
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Direct issue long-term credit assessment
r220 c310	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	ALL OTHER CQS
	Methods to determine risk weights	Ratings Based Method
	Risk weights	1250%
	Role in the securitisation process	Investor
	Type of securitisation	Re-Securitisation in the most senior tranche and none of the underlying exposures being re-securitisation exposures
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Direct issue credit assessment
r220 c320	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	1250% for positions not subject to any method
	Risk weights	1250%

r220 c320	Role in the securitisation process	Investor
	Type of securitisation	Re-Securitisation in the most senior tranche and none of the underlying exposures being re-securitisation exposures
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Unrated exposure where a derived rating is not used
r220 c330	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Supervisory formula method
	Role in the securitisation process	Investor
	Type of securitisation	Re-Securitisation in the most senior tranche and none of the underlying exposures being re-securitisation exposures
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Without direct issue credit assessment
r220 c340	Metric	Average risk weight [pi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Supervisory formula method
	Role in the securitisation process	Investor
	Type of securitisation	Re-Securitisation in the most senior tranche and none of the underlying exposures being re-securitisation exposures
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Without direct issue credit assessment
r220 c350	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Look-Through-Approach
	Role in the securitisation process	Investor
	Type of securitisation	Re-Securitisation in the most senior tranche and none of the underlying exposures being re-securitisation exposures
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Without direct issue credit assessment
r220 c360	Metric	Average risk weight [pi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Look-Through-Approach
	Role in the securitisation process	Investor
	Type of securitisation	Re-Securitisation in the most senior tranche and none of the underlying exposures being re-securitisation exposures
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Without direct issue credit assessment
r220 c370	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items

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r220 c370	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Internal Assessment Approach
	Role in the securitisation process	Investor
	Type of securitisation	Re-Securitisation in the most senior tranche and none of the underlying exposures being re-securitisation exposures
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Without direct issue credit assessment
r220 c380	Metric	Average risk weight [pi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Internal Assessment Approach
	Role in the securitisation process	Investor
	Type of securitisation	Re-Securitisation in the most senior tranche and none of the underlying exposures being re-securitisation exposures
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Without direct issue credit assessment
r220 c390	Metric	Reduction in RWA due to value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Investor
	Type of securitisation	Re-Securitisation in the most senior tranche and none of the underlying exposures being re-securitisation exposures
	Type of underlying	Securitisation, Re-Securitisation
r220 c400	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Investor
	Type of securitisation	Re-Securitisation in the most senior tranche and none of the underlying exposures being re-securitisation exposures
	Type of underlying	Securitisation, Re-Securitisation
r220 c410	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Investor
	Type of risk transfer	Synthetic transactions
	Type of securitisation	Re-Securitisation in the most senior tranche and none of the underlying exposures being re-securitisation exposures
	Type of underlying	Securitisation, Re-Securitisation
r220 c420	Metric	Overall effect (adjustment) due to infringement of the due diligence provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Investor
	Type of securitisation	Re-Securitisation in the most senior tranche and none of the underlying exposures being re-securitisation exposures

r220 c420	Type of underlying		Securitisation, Re-Securitisation
r220 c430	Metric		Adjustment to the risk-weighted exposure amount due to maturity mismatches [mi]
	Base		Exposures
	Main category		Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class		Items representing securitisation positions
	Role in the securitisation process		Investor
	Type of securitisation		Re-Securitisation in the most senior tranche and none of the underlying exposures being re-securitisation exposures
	Type of underlying		Securitisation, Re-Securitisation
r220 c440	Metric		Risk weighted exposure amount before CAP [mi]
	Base		Exposures
	Main category		Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class		Items representing securitisation positions
	Role in the securitisation process		Investor
	Type of securitisation		Re-Securitisation in the most senior tranche and none of the underlying exposures being re-securitisation exposures
	Type of underlying		Securitisation, Re-Securitisation
r230 c050	Metric		Original exposure pre conversion factors [mi]
	Base		Exposures
	Main category		Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class		Items representing securitisation positions
	Role in the securitisation process		Investor
	Type of securitisation		Re-Securitisation
	Type of underlying		Securitisation, Re-Securitisation
r230 c060	Metric		CRM substitution effects - Unfunded credit protection: adjusted values (GA) [mi]
	Base		Exposures
	Main category		Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class		Items representing securitisation positions
	CRM Effects/Collateral		Unfunded credit protection - Substitution effect
	Role in the securitisation process		Investor
	Type of risk transfer		Traditional transactions
	Type of securitisation		Re-Securitisation
	Type of underlying		Securitisation, Re-Securitisation
r230 c070	Metric		CRM substitution effects - Funded credit protection [mi]
	Base		Exposures
	Main category		Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class		Items representing securitisation positions
	CRM Effects/Collateral		Financial collateral simple method
	Role in the securitisation process		Investor
	Type of risk transfer		Traditional transactions
	Type of securitisation		Re-Securitisation
	Type of underlying		Securitisation, Re-Securitisation
r230 c080	Metric		CRM substitution effects Outflows including value adjustments and provisions [mi]
	Base		Exposures
	Main category		Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items

r230 c080	Exposure class	Items representing securitisation positions
	CRM Effects/Collateral	CRM techniques substitution effect
	Role in the securitisation process	Investor
	Type of risk transfer	Traditional transactions
	Type of securitisation	Re-Securitisation
	Type of underlying	Securitisation, Re-Securitisation
r230 c090	Metric	CRM substitution effects Inflows including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Investor
	Type of risk transfer	Traditional transactions
	Type of securitisation	Re-Securitisation
	Type of underlying	Securitisation, Re-Securitisation
r230 c100	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Investor
	Type of securitisation	Re-Securitisation
	Type of underlying	Securitisation, Re-Securitisation
r230 c110	Metric	CRM Financial collateral: adjusted value (Cvam) [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
	Role in the securitisation process	Investor
	Type of risk transfer	Traditional transactions
	Type of securitisation	Re-Securitisation
	Type of underlying	Securitisation, Re-Securitisation
r230 c120	Metric	Fully adjusted exposure value E* including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Investor
	Type of securitisation	Re-Securitisation
	Type of underlying	Securitisation, Re-Securitisation
r230 c170	Metric	Exposure value, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Investor
	Type of securitisation	Re-Securitisation

r230 c170	Type of underlying		Securitisation, Re-Securitisation
r230 c180	Metric		Exposure value, including value adjustments and provisions, deducted from own funds [mi]
	Base		Own funds
	Main category		Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class		Items representing securitisation positions
	Role in the securitisation process		Investor
	Type of securitisation		Re-Securitisation
	Type of underlying		Securitisation, Re-Securitisation
r230 c190	Metric		Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base		Exposures
	Main category		Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class		Items representing securitisation positions
	Role in the securitisation process		Investor
	Type of securitisation		Re-Securitisation
	Type of underlying		Securitisation, Re-Securitisation
r230 c200	Metric		Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base		Exposures
	Main category		Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class		Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date		CQS 1 & S/T CQS 1
	Methods to determine risk weights		Ratings Based Method
	Role in the securitisation process		Investor
	Type of securitisation		Re-Securitisation
	Type of underlying		Securitisation, Re-Securitisation
	Use of external ratings		Direct issue credit assessment
r230 c210	Metric		Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base		Exposures
	Main category		Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class		Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date		CQS 2
	Methods to determine risk weights		Ratings Based Method
	Role in the securitisation process		Investor
	Type of securitisation		Re-Securitisation
	Type of underlying		Securitisation, Re-Securitisation
	Use of external ratings		Direct issue long-term credit assessment
r230 c220	Metric		Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base		Exposures
	Main category		Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class		Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date		CQS 3
	Methods to determine risk weights		Ratings Based Method
	Role in the securitisation process		Investor
	Type of securitisation		Re-Securitisation

r230 c220	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Direct issue long-term credit assessment

r230 c230	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 4 & S/T CQS 2
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Investor
	Type of securitisation	Re-Securitisation
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Direct issue credit assessment

r230 c240	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 5
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Investor
	Type of securitisation	Re-Securitisation
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Direct issue long-term credit assessment

r230 c250	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 6
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Investor
	Type of securitisation	Re-Securitisation
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Direct issue long-term credit assessment

r230 c260	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 7 & S/T CQS 3
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Investor
	Type of securitisation	Re-Securitisation
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Direct issue credit assessment

r230 c270	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]

r230 c270	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 8
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Investor
	Type of securitisation	Re-Securitisation
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Direct issue long-term credit assessment
r230 c280	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 9
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Investor
	Type of securitisation	Re-Securitisation
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Direct issue long-term credit assessment
r230 c290	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 10
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Investor
	Type of securitisation	Re-Securitisation
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Direct issue long-term credit assessment
r230 c300	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 11
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Investor
	Type of securitisation	Re-Securitisation
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Direct issue long-term credit assessment
r230 c310	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	ALL OTHER CQS

r230 c310	Methods to determine risk weights	Ratings Based Method
	Risk weights	1250%
	Role in the securitisation process	Investor
	Type of securitisation	Re-Securitisation
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Direct issue credit assessment
r230 c320	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	1250% for positions not subject to any method
	Risk weights	1250%
	Role in the securitisation process	Investor
	Type of securitisation	Re-Securitisation
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Unrated exposure where a derived rating is not used
r230 c330	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Supervisory formula method
	Role in the securitisation process	Investor
	Type of securitisation	Re-Securitisation
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Without direct issue credit assessment
r230 c340	Metric	Average risk weight [pi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Supervisory formula method
	Role in the securitisation process	Investor
	Type of securitisation	Re-Securitisation
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Without direct issue credit assessment
r230 c350	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Look-Through-Approach
	Role in the securitisation process	Investor
	Type of securitisation	Re-Securitisation
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Without direct issue credit assessment

r230 c360	Metric	Average risk weight [pi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Look-Through-Approach
	Role in the securitisation process	Investor
	Type of securitisation	Re-Securitisation
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Without direct issue credit assessment
r230 c370	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Internal Assessment Approach
	Role in the securitisation process	Investor
	Type of securitisation	Re-Securitisation
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Without direct issue credit assessment
r230 c380	Metric	Average risk weight [pi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Internal Assessment Approach
	Role in the securitisation process	Investor
	Type of securitisation	Re-Securitisation
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Without direct issue credit assessment
r230 c390	Metric	Reduction in RWA due to value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Investor
	Type of securitisation	Re-Securitisation
	Type of underlying	Securitisation, Re-Securitisation
r230 c400	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Investor
	Type of securitisation	Re-Securitisation
	Type of underlying	Securitisation, Re-Securitisation
r230 c410	Metric	Risk weighted exposure amount [mi]
	Base	Exposures

r230 c410	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Investor
	Type of risk transfer	Synthetic transactions
	Type of securitisation	Re-Securitisation
	Type of underlying	Securitisation, Re-Securitisation
r230 c420	Metric	Overall effect (adjustment) due to infringement of the due diligence provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Investor
	Type of securitisation	Re-Securitisation
	Type of underlying	Securitisation, Re-Securitisation
r230 c430	Metric	Adjustment to the risk-weighted exposure amount due to maturity mismatches [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Investor
	Type of securitisation	Re-Securitisation
	Type of underlying	Securitisation, Re-Securitisation
r230 c440	Metric	Risk weighted exposure amount before CAP [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Investor
	Type of securitisation	Re-Securitisation
	Type of underlying	Securitisation, Re-Securitisation
r240 c050	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Investor
r240 c060	Metric	CRM substitution effects - Unfunded credit protection: adjusted values (GA) [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	CRM Effects/Collateral	Unfunded credit protection - Substitution effect
	Role in the securitisation process	Investor
	Type of risk transfer	Traditional transactions
r240 c070	Metric	CRM substitution effects - Funded credit protection [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions

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r240 c070	CRM Effects/Collateral	Financial collateral simple method
	Role in the securitisation process	Investor
	Type of risk transfer	Traditional transactions
r240 c080	Metric	CRM substitution effects Outflows including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	CRM Effects/Collateral	CRM techniques substitution effect
	Role in the securitisation process	Investor
	Type of risk transfer	Traditional transactions
r240 c090	Metric	CRM substitution effects Inflows including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Investor
	Type of risk transfer	Traditional transactions
r240 c100	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Investor
r240 c110	Metric	CRM Financial collateral: adjusted value (Cvam) [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
	Role in the securitisation process	Investor
	Type of risk transfer	Traditional transactions
r240 c120	Metric	Fully adjusted exposure value E* including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Investor
r240 c130	Metric	Fully adjusted exposure value E* including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Conversion factors for off-balance sheet items	0%
	Role in the securitisation process	Investor
r240 c140	Metric	Fully adjusted exposure value E* including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions

r240 c140	Conversion factors for off-balance sheet items	>0% and <=20%
	Role in the securitisation process	Investor
r240 c150	Metric	Fully adjusted exposure value E* including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Conversion factors for off-balance sheet items	>20% and <=50%
	Role in the securitisation process	Investor
r240 c160	Metric	Fully adjusted exposure value E* including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Conversion factors for off-balance sheet items	>50% and <=100%
	Role in the securitisation process	Investor
r240 c170	Metric	Exposure value, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Investor
r240 c180	Metric	Exposure value, including value adjustments and provisions, deducted from own funds [mi]
	Base	Own funds
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Investor
r240 c190	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Investor
r240 c200	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 1 & S/T CQS 1
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Investor
	Use of external ratings	Direct issue credit assessment
r240 c210	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 2
	Methods to determine risk weights	Ratings Based Method

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r240 c210	Role in the securitisation process	Investor
	Use of external ratings	Direct issue long-term credit assessment
r240 c220	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 3
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Investor
	Use of external ratings	Direct issue long-term credit assessment
r240 c230	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 4 & S/T CQS 2
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Investor
	Use of external ratings	Direct issue credit assessment
r240 c240	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 5
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Investor
	Use of external ratings	Direct issue long-term credit assessment
r240 c250	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 6
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Investor
	Use of external ratings	Direct issue long-term credit assessment
r240 c260	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 7 & S/T CQS 3
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Investor
	Use of external ratings	Direct issue credit assessment
r240 c270	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]

r240 c270	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 8
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Investor
	Use of external ratings	Direct issue long-term credit assessment
r240 c280	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 9
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Investor
	Use of external ratings	Direct issue long-term credit assessment
r240 c290	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 10
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Investor
	Use of external ratings	Direct issue long-term credit assessment
r240 c300	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 11
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Investor
	Use of external ratings	Direct issue long-term credit assessment
r240 c310	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	ALL OTHER CQS
	Methods to determine risk weights	Ratings Based Method
	Risk weights	1250%
	Role in the securitisation process	Investor
	Use of external ratings	Direct issue credit assessment
r240 c320	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives

r240 c320	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	1250% for positions not subject to any method
	Risk weights	1250%
	Role in the securitisation process	Investor
	Use of external ratings	Unrated exposure where a derived rating is not used
r240 c330	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Supervisory formula method
	Role in the securitisation process	Investor
	Use of external ratings	Without direct issue credit assessment
r240 c340	Metric	Average risk weight [pi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Supervisory formula method
	Role in the securitisation process	Investor
	Use of external ratings	Without direct issue credit assessment
r240 c350	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Look-Through-Approach
	Role in the securitisation process	Investor
	Use of external ratings	Without direct issue credit assessment
r240 c360	Metric	Average risk weight [pi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Look-Through-Approach
	Role in the securitisation process	Investor
	Use of external ratings	Without direct issue credit assessment
r240 c370	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Internal Assessment Approach
	Role in the securitisation process	Investor
	Use of external ratings	Without direct issue credit assessment
r240 c380	Metric	Average risk weight [pi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives

r240 c380	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Internal Assessment Approach
	Role in the securitisation process	Investor
	Use of external ratings	Without direct issue credit assessment
r240 c390	Metric	Reduction in RWA due to value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Investor
r240 c400	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Investor
r240 c410	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Investor
	Type of risk transfer	Synthetic transactions
r240 c420	Metric	Overall effect (adjustment) due to infringement of the due diligence provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Investor
r240 c430	Metric	Adjustment to the risk-weighted exposure amount due to maturity mismatches [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Investor
r240 c440	Metric	Risk weighted exposure amount before CAP [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Investor
r250 c050	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Investor
	Type of securitisation	Securitisation. Most senior tranche.
	Type of underlying	Underlying positions others than securitisation positions
r250 c060	Metric	CRM substitution effects - Unfunded credit protection: adjusted values (GA) [mi]

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r250 c060	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	CRM Effects/Collateral	Unfunded credit protection - Substitution effect
	Role in the securitisation process	Investor
	Type of risk transfer	Traditional transactions
	Type of securitisation	Securitisation. Most senior tranche.
	Type of underlying	Underlying positions others than securitisation positions
r250 c070	Metric	CRM substitution effects - Funded credit protection [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	CRM Effects/Collateral	Financial collateral simple method
	Role in the securitisation process	Investor
	Type of risk transfer	Traditional transactions
	Type of securitisation	Securitisation. Most senior tranche.
	Type of underlying	Underlying positions others than securitisation positions
r250 c080	Metric	CRM substitution effects Outflows including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	CRM Effects/Collateral	CRM techniques substitution effect
	Role in the securitisation process	Investor
	Type of risk transfer	Traditional transactions
	Type of securitisation	Securitisation. Most senior tranche.
	Type of underlying	Underlying positions others than securitisation positions
r250 c090	Metric	CRM substitution effects Inflows including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Investor
	Type of risk transfer	Traditional transactions
	Type of securitisation	Securitisation. Most senior tranche.
	Type of underlying	Underlying positions others than securitisation positions
r250 c100	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Investor
	Type of securitisation	Securitisation. Most senior tranche.
	Type of underlying	Underlying positions others than securitisation positions
r250 c110	Metric	CRM Financial collateral: adjusted value (Cvam) [mi]
	Base	Exposures

r250 c110	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
	Role in the securitisation process	Investor
	Type of risk transfer	Traditional transactions
	Type of securitisation	Securitisation. Most senior tranche.
	Type of underlying	Underlying positions others than securitisation positions
r250 c120	Metric	Fully adjusted exposure value E* including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Investor
	Type of securitisation	Securitisation. Most senior tranche.
	Type of underlying	Underlying positions others than securitisation positions
r250 c130	Metric	Fully adjusted exposure value E* including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Conversion factors for off-balance sheet items	0%
	Role in the securitisation process	Investor
	Type of securitisation	Securitisation. Most senior tranche.
	Type of underlying	Underlying positions others than securitisation positions
r250 c140	Metric	Fully adjusted exposure value E* including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Conversion factors for off-balance sheet items	>0% and <=20%
	Role in the securitisation process	Investor
	Type of securitisation	Securitisation. Most senior tranche.
	Type of underlying	Underlying positions others than securitisation positions
r250 c150	Metric	Fully adjusted exposure value E* including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Conversion factors for off-balance sheet items	>20% and <=50%
	Role in the securitisation process	Investor
	Type of securitisation	Securitisation. Most senior tranche.
	Type of underlying	Underlying positions others than securitisation positions
r250 c160	Metric	Fully adjusted exposure value E* including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Conversion factors for off-balance sheet items	>50% and <=100%

r250 c160	Role in the securitisation process	Investor
	Type of securitisation	Securitisation. Most senior tranche.
	Type of underlying	Underlying positions others than securitisation positions

r250 c170	Metric	Exposure value, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Investor
	Type of securitisation	Securitisation. Most senior tranche.
	Type of underlying	Underlying positions others than securitisation positions

r250 c180	Metric	Exposure value, including value adjustments and provisions, deducted from own funds [mi]
	Base	Own funds
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Investor
	Type of securitisation	Securitisation. Most senior tranche.
	Type of underlying	Underlying positions others than securitisation positions

r250 c190	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Investor
	Type of securitisation	Securitisation. Most senior tranche.
	Type of underlying	Underlying positions others than securitisation positions

r250 c200	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 1 & S/T CQS 1
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Investor
	Type of securitisation	Securitisation. Most senior tranche.
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Direct issue credit assessment

r250 c210	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 2
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Investor
	Type of securitisation	Securitisation. Most senior tranche.
	Type of underlying	Underlying positions others than securitisation positions

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r250 c210	Use of external ratings		Direct issue long-term credit assessment
r250 c220	Metric		Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base		Exposures
	Main category		Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class		Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date		CQS 3
	Methods to determine risk weights		Ratings Based Method
	Role in the securitisation process		Investor
	Type of securitisation		Securitisation. Most senior tranche.
	Type of underlying		Underlying positions others than securitisation positions
	Use of external ratings		Direct issue long-term credit assessment
r250 c230	Metric		Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base		Exposures
	Main category		Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class		Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date		CQS 4 & S/T CQS 2
	Methods to determine risk weights		Ratings Based Method
	Role in the securitisation process		Investor
	Type of securitisation		Securitisation. Most senior tranche.
	Type of underlying		Underlying positions others than securitisation positions
	Use of external ratings		Direct issue credit assessment
r250 c240	Metric		Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base		Exposures
	Main category		Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class		Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date		CQS 5
	Methods to determine risk weights		Ratings Based Method
	Role in the securitisation process		Investor
	Type of securitisation		Securitisation. Most senior tranche.
	Type of underlying		Underlying positions others than securitisation positions
	Use of external ratings		Direct issue long-term credit assessment
r250 c250	Metric		Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base		Exposures
	Main category		Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class		Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date		CQS 6
	Methods to determine risk weights		Ratings Based Method
	Role in the securitisation process		Investor
	Type of securitisation		Securitisation. Most senior tranche.
	Type of underlying		Underlying positions others than securitisation positions
	Use of external ratings		Direct issue long-term credit assessment
r250 c260	Metric		Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base		Exposures

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r250 c260	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 7 & S/T CQS 3
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Investor
	Type of securitisation	Securitisation. Most senior tranche.
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Direct issue credit assessment
r250 c270	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 8
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Investor
	Type of securitisation	Securitisation. Most senior tranche.
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Direct issue long-term credit assessment
r250 c280	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 9
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Investor
	Type of securitisation	Securitisation. Most senior tranche.
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Direct issue long-term credit assessment
r250 c290	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 10
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Investor
	Type of securitisation	Securitisation. Most senior tranche.
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Direct issue long-term credit assessment
r250 c300	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 11
	Methods to determine risk weights	Ratings Based Method

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r250 c300	Role in the securitisation process	Investor
	Type of securitisation	Securitisation. Most senior tranche.
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Direct issue long-term credit assessment
r250 c310	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	ALL OTHER CQS
	Methods to determine risk weights	Ratings Based Method
	Risk weights	1250%
	Role in the securitisation process	Investor
	Type of securitisation	Securitisation. Most senior tranche.
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Direct issue credit assessment
r250 c320	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	1250% for positions not subject to any method
	Risk weights	1250%
	Role in the securitisation process	Investor
	Type of securitisation	Securitisation. Most senior tranche.
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Unrated exposure where a derived rating is not used
r250 c330	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Supervisory formula method
	Role in the securitisation process	Investor
	Type of securitisation	Securitisation. Most senior tranche.
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Without direct issue credit assessment
r250 c340	Metric	Average risk weight [pi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Supervisory formula method
	Role in the securitisation process	Investor
	Type of securitisation	Securitisation. Most senior tranche.
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Without direct issue credit assessment

r250 c350	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Look-Through-Approach
	Role in the securitisation process	Investor
	Type of securitisation	Securitisation. Most senior tranche.
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Without direct issue credit assessment
r250 c360	Metric	Average risk weight [pi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Look-Through-Approach
	Role in the securitisation process	Investor
	Type of securitisation	Securitisation. Most senior tranche.
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Without direct issue credit assessment
r250 c370	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Internal Assessment Approach
	Role in the securitisation process	Investor
	Type of securitisation	Securitisation. Most senior tranche.
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Without direct issue credit assessment
r250 c380	Metric	Average risk weight [pi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Internal Assessment Approach
	Role in the securitisation process	Investor
	Type of securitisation	Securitisation. Most senior tranche.
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Without direct issue credit assessment
r250 c390	Metric	Reduction in RWA due to value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Investor
	Type of securitisation	Securitisation. Most senior tranche.
	Type of underlying	Underlying positions others than securitisation positions

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r250 c400		
	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Investor
	Type of securitisation	Securitisation. Most senior tranche.
	Type of underlying	Underlying positions others than securitisation positions

r250 c410		
	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Investor
	Type of risk transfer	Synthetic transactions
	Type of securitisation	Securitisation. Most senior tranche.
	Type of underlying	Underlying positions others than securitisation positions

r250 c420		
	Metric	Overall effect (adjustment) due to infringement of the due diligence provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Investor
	Type of securitisation	Securitisation. Most senior tranche.
	Type of underlying	Underlying positions others than securitisation positions

r250 c430		
	Metric	Adjustment to the risk-weighted exposure amount due to maturity mismatches [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Investor
	Type of securitisation	Securitisation. Most senior tranche.
	Type of underlying	Underlying positions others than securitisation positions

r250 c440		
	Metric	Risk weighted exposure amount before CAP [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Investor
	Type of securitisation	Securitisation. Most senior tranche.
	Type of underlying	Underlying positions others than securitisation positions

r260 c050		
	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Investor
	Type of securitisation	Securitisation
	Type of underlying	Underlying positions others than securitisation positions

r260 c060	Metric	CRM substitution effects - Unfunded credit protection: adjusted values (GA) [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	CRM Effects/Collateral	Unfunded credit protection - Substitution effect
	Role in the securitisation process	Investor
	Type of risk transfer	Traditional transactions
	Type of securitisation	Securitisation
	Type of underlying	Underlying positions others than securitisation positions
r260 c070	Metric	CRM substitution effects - Funded credit protection [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	CRM Effects/Collateral	Financial collateral simple method
	Role in the securitisation process	Investor
	Type of risk transfer	Traditional transactions
	Type of securitisation	Securitisation
	Type of underlying	Underlying positions others than securitisation positions
r260 c080	Metric	CRM substitution effects Outflows including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	CRM Effects/Collateral	CRM techniques substitution effect
	Role in the securitisation process	Investor
	Type of risk transfer	Traditional transactions
	Type of securitisation	Securitisation
	Type of underlying	Underlying positions others than securitisation positions
r260 c090	Metric	CRM substitution effects Inflows including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Investor
	Type of risk transfer	Traditional transactions
	Type of securitisation	Securitisation
	Type of underlying	Underlying positions others than securitisation positions
r260 c100	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Investor
	Type of securitisation	Securitisation
	Type of underlying	Underlying positions others than securitisation positions
r260 c110	Metric	CRM Financial collateral: adjusted value (Cvam) [mi]

r260 c110	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
	Role in the securitisation process	Investor
	Type of risk transfer	Traditional transactions
	Type of securitisation	Securitisation
	Type of underlying	Underlying positions others than securitisation positions
r260 c120	Metric	Fully adjusted exposure value E* including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Investor
	Type of securitisation	Securitisation
	Type of underlying	Underlying positions others than securitisation positions
r260 c130	Metric	Fully adjusted exposure value E* including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Conversion factors for off-balance sheet items	0%
	Role in the securitisation process	Investor
	Type of securitisation	Securitisation
	Type of underlying	Underlying positions others than securitisation positions
r260 c140	Metric	Fully adjusted exposure value E* including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Conversion factors for off-balance sheet items	>0% and <=20%
	Role in the securitisation process	Investor
	Type of securitisation	Securitisation
	Type of underlying	Underlying positions others than securitisation positions
r260 c150	Metric	Fully adjusted exposure value E* including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Conversion factors for off-balance sheet items	>20% and <=50%
	Role in the securitisation process	Investor
	Type of securitisation	Securitisation
	Type of underlying	Underlying positions others than securitisation positions
r260 c160	Metric	Fully adjusted exposure value E* including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions

r260 c160	Conversion factors for off-balance sheet items	>50% and <=100%
	Role in the securitisation process	Investor
	Type of securitisation	Securitisation
	Type of underlying	Underlying positions others than securitisation positions
r260 c170	Metric	Exposure value, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Investor
	Type of securitisation	Securitisation
	Type of underlying	Underlying positions others than securitisation positions
r260 c180	Metric	Exposure value, including value adjustments and provisions, deducted from own funds [mi]
	Base	Own funds
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Investor
	Type of securitisation	Securitisation
	Type of underlying	Underlying positions others than securitisation positions
r260 c190	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Investor
	Type of securitisation	Securitisation
	Type of underlying	Underlying positions others than securitisation positions
r260 c200	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 1 & S/T CQS 1
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Investor
	Type of securitisation	Securitisation
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Direct issue credit assessment
r260 c210	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 2
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Investor
	Type of securitisation	Securitisation

r260 c210	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Direct issue long-term credit assessment
r260 c220	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 3
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Investor
	Type of securitisation	Securitisation
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Direct issue long-term credit assessment
r260 c230	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 4 & S/T CQS 2
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Investor
	Type of securitisation	Securitisation
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Direct issue credit assessment
r260 c240	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 5
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Investor
	Type of securitisation	Securitisation
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Direct issue long-term credit assessment
r260 c250	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 6
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Investor
	Type of securitisation	Securitisation
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Direct issue long-term credit assessment
r260 c260	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]

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r260 c260	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 7 & S/T CQS 3
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Investor
	Type of securitisation	Securitisation
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Direct issue credit assessment
r260 c270	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 8
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Investor
	Type of securitisation	Securitisation
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Direct issue long-term credit assessment
r260 c280	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 9
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Investor
	Type of securitisation	Securitisation
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Direct issue long-term credit assessment
r260 c290	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 10
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Investor
	Type of securitisation	Securitisation
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Direct issue long-term credit assessment
r260 c300	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 11

r260 c300	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Investor
	Type of securitisation	Securitisation
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Direct issue long-term credit assessment
r260 c310	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	ALL OTHER CQS
	Methods to determine risk weights	Ratings Based Method
	Risk weights	1250%
	Role in the securitisation process	Investor
	Type of securitisation	Securitisation
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Direct issue credit assessment
r260 c320	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	1250% for positions not subject to any method
	Risk weights	1250%
	Role in the securitisation process	Investor
	Type of securitisation	Securitisation
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Unrated exposure where a derived rating is not used
r260 c330	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Supervisory formula method
	Role in the securitisation process	Investor
	Type of securitisation	Securitisation
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Without direct issue credit assessment
r260 c340	Metric	Average risk weight [pi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Supervisory formula method
	Role in the securitisation process	Investor
	Type of securitisation	Securitisation
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Without direct issue credit assessment

r260 c350	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Look-Through-Approach
	Role in the securitisation process	Investor
	Type of securitisation	Securitisation
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Without direct issue credit assessment
r260 c360	Metric	Average risk weight [pi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Look-Through-Approach
	Role in the securitisation process	Investor
	Type of securitisation	Securitisation
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Without direct issue credit assessment
r260 c370	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Internal Assessment Approach
	Role in the securitisation process	Investor
	Type of securitisation	Securitisation
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Without direct issue credit assessment
r260 c380	Metric	Average risk weight [pi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Internal Assessment Approach
	Role in the securitisation process	Investor
	Type of securitisation	Securitisation
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Without direct issue credit assessment
r260 c390	Metric	Reduction in RWA due to value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Investor
	Type of securitisation	Securitisation
	Type of underlying	Underlying positions others than securitisation positions

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r260 c400	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Investor
	Type of securitisation	Securitisation
	Type of underlying	Underlying positions others than securitisation positions
r260 c410	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Investor
	Type of risk transfer	Synthetic transactions
	Type of securitisation	Securitisation
	Type of underlying	Underlying positions others than securitisation positions
r260 c420	Metric	Overall effect (adjustment) due to infringement of the due diligence provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Investor
	Type of securitisation	Securitisation
	Type of underlying	Underlying positions others than securitisation positions
r260 c430	Metric	Adjustment to the risk-weighted exposure amount due to maturity mismatches [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Investor
	Type of securitisation	Securitisation
	Type of underlying	Underlying positions others than securitisation positions
r260 c440	Metric	Risk weighted exposure amount before CAP [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Investor
	Type of securitisation	Securitisation
	Type of underlying	Underlying positions others than securitisation positions
r270 c050	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives securitisatio
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Investor
	Type of securitisation	Securitisation. Effective number of exposures securitised less than six.
	Type of underlying	Underlying positions others than securitisation positions

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r270 c060

Metric	CRM substitution effects - Unfunded credit protection: adjusted values (GA) [mi]
Base	Exposures
Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives securitisatio
Exposure class	Items representing securitisation positions
CRM Effects/Collateral	Unfunded credit protection - Substitution effect
Role in the securitisation process	Investor
Type of risk transfer	Traditional transactions
Type of securitisation	Securitisation. Effective number of exposures securitised less than six.
Type of underlying	Underlying positions others than securitisation positions

r270 c070

Metric	CRM substitution effects - Funded credit protection [mi]
Base	Exposures
Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives securitisatio
Exposure class	Items representing securitisation positions
CRM Effects/Collateral	Financial collateral simple method
Role in the securitisation process	Investor
Type of risk transfer	Traditional transactions
Type of securitisation	Securitisation. Effective number of exposures securitised less than six.
Type of underlying	Underlying positions others than securitisation positions

r270 c080

Metric	CRM substitution effects Outflows including value adjustments and provisions [mi]
Base	Exposures
Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives securitisatio
Exposure class	Items representing securitisation positions
CRM Effects/Collateral	CRM techniques substitution effect
Role in the securitisation process	Investor
Type of risk transfer	Traditional transactions
Type of securitisation	Securitisation. Effective number of exposures securitised less than six.
Type of underlying	Underlying positions others than securitisation positions

r270 c090

Metric	CRM substitution effects Inflows including value adjustments and provisions [mi]
Base	Exposures
Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives securitisatio
Exposure class	Items representing securitisation positions
Role in the securitisation process	Investor
Type of risk transfer	Traditional transactions
Type of securitisation	Securitisation. Effective number of exposures securitised less than six.
Type of underlying	Underlying positions others than securitisation positions

r270 c100

Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
Base	Exposures
Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives securitisatio
Exposure class	Items representing securitisation positions
Role in the securitisation process	Investor
Type of securitisation	Securitisation. Effective number of exposures securitised less than six.
Type of underlying	Underlying positions others than securitisation positions

r270 c110

Metric	CRM Financial collateral: adjusted value (Cvam) [mi]

COREP

r270 c110

Base	Exposures
Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives securitisatio
Exposure class	Items representing securitisation positions
CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
Role in the securitisation process	Investor
Type of risk transfer	Traditional transactions
Type of securitisation	Securitisation. Effective number of exposures securitised less than six.
Type of underlying	Underlying positions others than securitisation positions

r270 c120

Metric	Fully adjusted exposure value E* including value adjustments and provisions [mi]
Base	Exposures
Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives securitisatio
Exposure class	Items representing securitisation positions
Role in the securitisation process	Investor
Type of securitisation	Securitisation. Effective number of exposures securitised less than six.
Type of underlying	Underlying positions others than securitisation positions

r270 c130

Metric	Fully adjusted exposure value E* including value adjustments and provisions [mi]
Base	Exposures
Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives securitisatio
Exposure class	Items representing securitisation positions
Conversion factors for off-balance sheet items	0%
Role in the securitisation process	Investor
Type of securitisation	Securitisation. Effective number of exposures securitised less than six.
Type of underlying	Underlying positions others than securitisation positions

r270 c140

Metric	Fully adjusted exposure value E* including value adjustments and provisions [mi]
Base	Exposures
Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives securitisatio
Exposure class	Items representing securitisation positions
Conversion factors for off-balance sheet items	>0% and <=20%
Role in the securitisation process	Investor
Type of securitisation	Securitisation. Effective number of exposures securitised less than six.
Type of underlying	Underlying positions others than securitisation positions

r270 c150

Metric	Fully adjusted exposure value E* including value adjustments and provisions [mi]
Base	Exposures
Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives securitisatio
Exposure class	Items representing securitisation positions
Conversion factors for off-balance sheet items	>20% and <=50%
Role in the securitisation process	Investor
Type of securitisation	Securitisation. Effective number of exposures securitised less than six.
Type of underlying	Underlying positions others than securitisation positions

r270 c160

Metric	Fully adjusted exposure value E* including value adjustments and provisions [mi]
Base	Exposures
Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives securitisatio
Exposure class	Items representing securitisation positions

r270 c160	Conversion factors for off-balance sheet items	>50% and <=100%
	Role in the securitisation process	Investor
	Type of securitisation	Securitisation. Effective number of exposures securitised less than six.
	Type of underlying	Underlying positions others than securitisation positions

r270 c170	Metric	Exposure value, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives securitisatio
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Investor
	Type of securitisation	Securitisation. Effective number of exposures securitised less than six.
	Type of underlying	Underlying positions others than securitisation positions

r270 c180	Metric	Exposure value, including value adjustments and provisions, deducted from own funds [mi]
	Base	Own funds
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives securitisatio
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Investor
	Type of securitisation	Securitisation. Effective number of exposures securitised less than six.
	Type of underlying	Underlying positions others than securitisation positions

r270 c190	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives securitisatio
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Investor
	Type of securitisation	Securitisation. Effective number of exposures securitised less than six.
	Type of underlying	Underlying positions others than securitisation positions

r270 c200	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives securitisatio
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 1 & S/T CQS 1
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Investor
	Type of securitisation	Securitisation. Effective number of exposures securitised less than six.
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Direct issue credit assessment

r270 c210	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives securitisatio
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 2
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Investor
	Type of securitisation	Securitisation. Effective number of exposures securitised less than six.

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r270 c210	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Direct issue long-term credit assessment
r270 c220	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives securitisatio
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 3
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Investor
	Type of securitisation	Securitisation. Effective number of exposures securitised less than six.
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Direct issue long-term credit assessment
r270 c230	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives securitisatio
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 4 & S/T CQS 2
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Investor
	Type of securitisation	Securitisation. Effective number of exposures securitised less than six.
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Direct issue credit assessment
r270 c240	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives securitisatio
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 5
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Investor
	Type of securitisation	Securitisation. Effective number of exposures securitised less than six.
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Direct issue long-term credit assessment
r270 c250	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives securitisatio
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 6
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Investor
	Type of securitisation	Securitisation. Effective number of exposures securitised less than six.
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Direct issue long-term credit assessment
r270 c260	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]

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r270 c260	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives securitisatio
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 7 & S/T CQS 3
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Investor
	Type of securitisation	Securitisation. Effective number of exposures securitised less than six.
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Direct issue credit assessment
r270 c270	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives securitisatio
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 8
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Investor
	Type of securitisation	Securitisation. Effective number of exposures securitised less than six.
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Direct issue long-term credit assessment
r270 c280	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives securitisatio
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 9
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Investor
	Type of securitisation	Securitisation. Effective number of exposures securitised less than six.
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Direct issue long-term credit assessment
r270 c290	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives securitisatio
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 10
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Investor
	Type of securitisation	Securitisation. Effective number of exposures securitised less than six.
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Direct issue long-term credit assessment
r270 c300	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives securitisatio
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 11

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r270 c300	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Investor
	Type of securitisation	Securitisation. Effective number of exposures securitised less than six.
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Direct issue long-term credit assessment
r270 c310	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives securitisatio
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	ALL OTHER CQS
	Methods to determine risk weights	Ratings Based Method
	Risk weights	1250%
	Role in the securitisation process	Investor
	Type of securitisation	Securitisation. Effective number of exposures securitised less than six.
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Direct issue credit assessment
r270 c320	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives securitisatio
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	1250% for positions not subject to any method
	Risk weights	1250%
	Role in the securitisation process	Investor
	Type of securitisation	Securitisation. Effective number of exposures securitised less than six.
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Unrated exposure where a derived rating is not used
r270 c330	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives securitisatio
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Supervisory formula method
	Role in the securitisation process	Investor
	Type of securitisation	Securitisation. Effective number of exposures securitised less than six.
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Without direct issue credit assessment
r270 c340	Metric	Average risk weight [pi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives securitisatio
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Supervisory formula method
	Role in the securitisation process	Investor
	Type of securitisation	Securitisation. Effective number of exposures securitised less than six.
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Without direct issue credit assessment

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r270 c350

Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
Base	Exposures
Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives securitisatio
Exposure class	Items representing securitisation positions
Methods to determine risk weights	Look-Through-Approach
Role in the securitisation process	Investor
Type of securitisation	Securitisation. Effective number of exposures securitised less than six.
Type of underlying	Underlying positions others than securitisation positions
Use of external ratings	Without direct issue credit assessment

r270 c360

Metric	Average risk weight [pi]
Base	Exposures
Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives securitisatio
Exposure class	Items representing securitisation positions
Methods to determine risk weights	Look-Through-Approach
Role in the securitisation process	Investor
Type of securitisation	Securitisation. Effective number of exposures securitised less than six.
Type of underlying	Underlying positions others than securitisation positions
Use of external ratings	Without direct issue credit assessment

r270 c370

Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
Base	Exposures
Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives securitisatio
Exposure class	Items representing securitisation positions
Methods to determine risk weights	Internal Assessment Approach
Role in the securitisation process	Investor
Type of securitisation	Securitisation. Effective number of exposures securitised less than six.
Type of underlying	Underlying positions others than securitisation positions
Use of external ratings	Without direct issue credit assessment

r270 c380

Metric	Average risk weight [pi]
Base	Exposures
Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives securitisatio
Exposure class	Items representing securitisation positions
Methods to determine risk weights	Internal Assessment Approach
Role in the securitisation process	Investor
Type of securitisation	Securitisation. Effective number of exposures securitised less than six.
Type of underlying	Underlying positions others than securitisation positions
Use of external ratings	Without direct issue credit assessment

r270 c390

Metric	Reduction in RWA due to value adjustments and provisions [mi]
Base	Exposures
Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives securitisatio
Exposure class	Items representing securitisation positions
Role in the securitisation process	Investor
Type of securitisation	Securitisation. Effective number of exposures securitised less than six.
Type of underlying	Underlying positions others than securitisation positions

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r270 c400	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives securitisatio
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Investor
	Type of securitisation	Securitisation. Effective number of exposures securitised less than six.
	Type of underlying	Underlying positions others than securitisation positions
r270 c410	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives securitisatio
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Investor
	Type of risk transfer	Synthetic transactions
	Type of securitisation	Securitisation. Effective number of exposures securitised less than six.
	Type of underlying	Underlying positions others than securitisation positions
r270 c420	Metric	Overall effect (adjustment) due to infringement of the due diligence provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives securitisatio
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Investor
	Type of securitisation	Securitisation. Effective number of exposures securitised less than six.
	Type of underlying	Underlying positions others than securitisation positions
r270 c430	Metric	Adjustment to the risk-weighted exposure amount due to maturity mismatches [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives securitisatio
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Investor
	Type of securitisation	Securitisation. Effective number of exposures securitised less than six.
	Type of underlying	Underlying positions others than securitisation positions
r270 c440	Metric	Risk weighted exposure amount before CAP [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives securitisatio
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Investor
	Type of securitisation	Securitisation. Effective number of exposures securitised less than six.
	Type of underlying	Underlying positions others than securitisation positions
r280 c050	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Investor
	Type of securitisation	Re-Securitisation in the most senior tranche and none of the underlying exposures being re-securitisation exposures
	Type of underlying	Securitisation, Re-Securitisation

r280 c060	Metric	CRM substitution effects - Unfunded credit protection: adjusted values (GA) [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	CRM Effects/Collateral	Unfunded credit protection - Substitution effect
	Role in the securitisation process	Investor
	Type of risk transfer	Traditional transactions
	Type of securitisation	Re-Securitisation in the most senior tranche and none of the underlying exposures being re-securitisation exposures
	Type of underlying	Securitisation, Re-Securitisation
r280 c070	Metric	CRM substitution effects - Funded credit protection [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	CRM Effects/Collateral	Financial collateral simple method
	Role in the securitisation process	Investor
	Type of risk transfer	Traditional transactions
	Type of securitisation	Re-Securitisation in the most senior tranche and none of the underlying exposures being re-securitisation exposures
	Type of underlying	Securitisation, Re-Securitisation
r280 c080	Metric	CRM substitution effects Outflows including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	CRM Effects/Collateral	CRM techniques substitution effect
	Role in the securitisation process	Investor
	Type of risk transfer	Traditional transactions
	Type of securitisation	Re-Securitisation in the most senior tranche and none of the underlying exposures being re-securitisation exposures
	Type of underlying	Securitisation, Re-Securitisation
r280 c090	Metric	CRM substitution effects Inflows including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Investor
	Type of risk transfer	Traditional transactions
	Type of securitisation	Re-Securitisation in the most senior tranche and none of the underlying exposures being re-securitisation exposures
	Type of underlying	Securitisation, Re-Securitisation
r280 c100	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Investor
	Type of securitisation	Re-Securitisation in the most senior tranche and none of the underlying exposures being re-securitisation exposures
	Type of underlying	Securitisation, Re-Securitisation
r280 c110	Metric	CRM Financial collateral: adjusted value (Cvam) [mi]

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r280 c110

Base	Exposures
Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
Exposure class	Items representing securitisation positions
CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
Role in the securitisation process	Investor
Type of risk transfer	Traditional transactions
Type of securitisation	Re-Securitisation in the most senior tranche and none of the underlying exposures being re-securitisation exposures
Type of underlying	Securitisation, Re-Securitisation

r280 c120

Metric	Fully adjusted exposure value E* including value adjustments and provisions [mi]
Base	Exposures
Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
Exposure class	Items representing securitisation positions
Role in the securitisation process	Investor
Type of securitisation	Re-Securitisation in the most senior tranche and none of the underlying exposures being re-securitisation exposures
Type of underlying	Securitisation, Re-Securitisation

r280 c130

Metric	Fully adjusted exposure value E* including value adjustments and provisions [mi]
Base	Exposures
Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
Exposure class	Items representing securitisation positions
Conversion factors for off-balance sheet items	0%
Role in the securitisation process	Investor
Type of securitisation	Re-Securitisation in the most senior tranche and none of the underlying exposures being re-securitisation exposures
Type of underlying	Securitisation, Re-Securitisation

r280 c140

Metric	Fully adjusted exposure value E* including value adjustments and provisions [mi]
Base	Exposures
Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
Exposure class	Items representing securitisation positions
Conversion factors for off-balance sheet items	>0% and <=20%
Role in the securitisation process	Investor
Type of securitisation	Re-Securitisation in the most senior tranche and none of the underlying exposures being re-securitisation exposures
Type of underlying	Securitisation, Re-Securitisation

r280 c150

Metric	Fully adjusted exposure value E* including value adjustments and provisions [mi]
Base	Exposures
Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
Exposure class	Items representing securitisation positions
Conversion factors for off-balance sheet items	>20% and <=50%
Role in the securitisation process	Investor
Type of securitisation	Re-Securitisation in the most senior tranche and none of the underlying exposures being re-securitisation exposures
Type of underlying	Securitisation, Re-Securitisation

r280 c160

Metric	Fully adjusted exposure value E* including value adjustments and provisions [mi]
Base	Exposures
Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
Exposure class	Items representing securitisation positions

r280 c160	Conversion factors for off-balance sheet items	>50% and <=100%
	Role in the securitisation process	Investor
	Type of securitisation	Re-Securitisation in the most senior tranche and none of the underlying exposures being re-securitisation exposures
	Type of underlying	Securitisation, Re-Securitisation
r280 c170	Metric	Exposure value, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Investor
	Type of securitisation	Re-Securitisation in the most senior tranche and none of the underlying exposures being re-securitisation exposures
	Type of underlying	Securitisation, Re-Securitisation
r280 c180	Metric	Exposure value, including value adjustments and provisions, deducted from own funds [mi]
	Base	Own funds
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Investor
	Type of securitisation	Re-Securitisation in the most senior tranche and none of the underlying exposures being re-securitisation exposures
	Type of underlying	Securitisation, Re-Securitisation
r280 c190	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Investor
	Type of securitisation	Re-Securitisation in the most senior tranche and none of the underlying exposures being re-securitisation exposures
	Type of underlying	Securitisation, Re-Securitisation
r280 c200	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 1 & S/T CQS 1
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Investor
	Type of securitisation	Re-Securitisation in the most senior tranche and none of the underlying exposures being re-securitisation exposures
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Direct issue credit assessment
r280 c210	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 2
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Investor
	Type of securitisation	Re-Securitisation in the most senior tranche and none of the underlying exposures being re-securitisation exposures

r280 c210	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Direct issue long-term credit assessment
r280 c220	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 3
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Investor
	Type of securitisation	Re-Securitisation in the most senior tranche and none of the underlying exposures being re-securitisation exposures
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Direct issue long-term credit assessment
r280 c230	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 4 & S/T CQS 2
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Investor
	Type of securitisation	Re-Securitisation in the most senior tranche and none of the underlying exposures being re-securitisation exposures
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Direct issue credit assessment
r280 c240	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 5
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Investor
	Type of securitisation	Re-Securitisation in the most senior tranche and none of the underlying exposures being re-securitisation exposures
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Direct issue long-term credit assessment
r280 c250	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 6
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Investor
	Type of securitisation	Re-Securitisation in the most senior tranche and none of the underlying exposures being re-securitisation exposures
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Direct issue long-term credit assessment
r280 c260	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]

r280 c260	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 7 & S/T CQS 3
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Investor
	Type of securitisation	Re-Securitisation in the most senior tranche and none of the underlying exposures being re-securitisation exposures
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Direct issue credit assessment
r280 c270	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 8
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Investor
	Type of securitisation	Re-Securitisation in the most senior tranche and none of the underlying exposures being re-securitisation exposures
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Direct issue long-term credit assessment
r280 c280	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 9
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Investor
	Type of securitisation	Re-Securitisation in the most senior tranche and none of the underlying exposures being re-securitisation exposures
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Direct issue long-term credit assessment
r280 c290	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 10
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Investor
	Type of securitisation	Re-Securitisation in the most senior tranche and none of the underlying exposures being re-securitisation exposures
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Direct issue long-term credit assessment
r280 c300	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 11

r280 c300	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Investor
	Type of securitisation	Re-Securitisation in the most senior tranche and none of the underlying exposures being re-securitisation exposures
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Direct issue long-term credit assessment
r280 c310	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	ALL OTHER CQS
	Methods to determine risk weights	Ratings Based Method
	Risk weights	1250%
	Role in the securitisation process	Investor
	Type of securitisation	Re-Securitisation in the most senior tranche and none of the underlying exposures being re-securitisation exposures
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Direct issue credit assessment
r280 c320	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	1250% for positions not subject to any method
	Risk weights	1250%
	Role in the securitisation process	Investor
	Type of securitisation	Re-Securitisation in the most senior tranche and none of the underlying exposures being re-securitisation exposures
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Unrated exposure where a derived rating is not used
r280 c330	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Supervisory formula method
	Role in the securitisation process	Investor
	Type of securitisation	Re-Securitisation in the most senior tranche and none of the underlying exposures being re-securitisation exposures
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Without direct issue credit assessment
r280 c340	Metric	Average risk weight [pi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Supervisory formula method
	Role in the securitisation process	Investor
	Type of securitisation	Re-Securitisation in the most senior tranche and none of the underlying exposures being re-securitisation exposures
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Without direct issue credit assessment

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r280 c350		
	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Look-Through-Approach
	Role in the securitisation process	Investor
	Type of securitisation	Re-Securitisation in the most senior tranche and none of the underlying exposures being re-securitisation exposures
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Without direct issue credit assessment
r280 c360		
	Metric	Average risk weight [pi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Look-Through-Approach
	Role in the securitisation process	Investor
	Type of securitisation	Re-Securitisation in the most senior tranche and none of the underlying exposures being re-securitisation exposures
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Without direct issue credit assessment
r280 c370		
	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Internal Assessment Approach
	Role in the securitisation process	Investor
	Type of securitisation	Re-Securitisation in the most senior tranche and none of the underlying exposures being re-securitisation exposures
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Without direct issue credit assessment
r280 c380		
	Metric	Average risk weight [pi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Internal Assessment Approach
	Role in the securitisation process	Investor
	Type of securitisation	Re-Securitisation in the most senior tranche and none of the underlying exposures being re-securitisation exposures
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Without direct issue credit assessment
r280 c390		
	Metric	Reduction in RWA due to value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Investor
	Type of securitisation	Re-Securitisation in the most senior tranche and none of the underlying exposures being re-securitisation exposures
	Type of underlying	Securitisation, Re-Securitisation

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r280 c400	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Investor
	Type of securitisation	Re-Securitisation in the most senior tranche and none of the underlying exposures being re-securitisation exposures
	Type of underlying	Securitisation, Re-Securitisation

r280 c410	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Investor
	Type of risk transfer	Synthetic transactions
	Type of securitisation	Re-Securitisation in the most senior tranche and none of the underlying exposures being re-securitisation exposures
	Type of underlying	Securitisation, Re-Securitisation

r280 c420	Metric	Overall effect (adjustment) due to infringement of the due diligence provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Investor
	Type of securitisation	Re-Securitisation in the most senior tranche and none of the underlying exposures being re-securitisation exposures
	Type of underlying	Securitisation, Re-Securitisation

r280 c430	Metric	Adjustment to the risk-weighted exposure amount due to maturity mismatches [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Investor
	Type of securitisation	Re-Securitisation in the most senior tranche and none of the underlying exposures being re-securitisation exposures
	Type of underlying	Securitisation, Re-Securitisation

r280 c440	Metric	Risk weighted exposure amount before CAP [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Investor
	Type of securitisation	Re-Securitisation in the most senior tranche and none of the underlying exposures being re-securitisation exposures
	Type of underlying	Securitisation, Re-Securitisation

r290 c050	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Investor
	Type of securitisation	Re-Securitisation
	Type of underlying	Securitisation, Re-Securitisation

r290 c060	Metric	CRM substitution effects - Unfunded credit protection: adjusted values (GA) [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	CRM Effects/Collateral	Unfunded credit protection - Substitution effect
	Role in the securitisation process	Investor
	Type of risk transfer	Traditional transactions
	Type of securitisation	Re-Securitisation
	Type of underlying	Securitisation, Re-Securitisation
r290 c070	Metric	CRM substitution effects - Funded credit protection [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	CRM Effects/Collateral	Financial collateral simple method
	Role in the securitisation process	Investor
	Type of risk transfer	Traditional transactions
	Type of securitisation	Re-Securitisation
	Type of underlying	Securitisation, Re-Securitisation
r290 c080	Metric	CRM substitution effects Outflows including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	CRM Effects/Collateral	CRM techniques substitution effect
	Role in the securitisation process	Investor
	Type of risk transfer	Traditional transactions
	Type of securitisation	Re-Securitisation
	Type of underlying	Securitisation, Re-Securitisation
r290 c090	Metric	CRM substitution effects Inflows including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Investor
	Type of risk transfer	Traditional transactions
	Type of securitisation	Re-Securitisation
	Type of underlying	Securitisation, Re-Securitisation
r290 c100	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Investor
	Type of securitisation	Re-Securitisation
	Type of underlying	Securitisation, Re-Securitisation
r290 c110	Metric	CRM Financial collateral: adjusted value (Cvam) [mi]

r290 c110		
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
	Role in the securitisation process	Investor
	Type of risk transfer	Traditional transactions
	Type of securitisation	Re-Securitisation
	Type of underlying	Securitisation, Re-Securitisation
r290 c120		
	Metric	Fully adjusted exposure value E* including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Investor
	Type of securitisation	Re-Securitisation
	Type of underlying	Securitisation, Re-Securitisation
r290 c130		
	Metric	Fully adjusted exposure value E* including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Conversion factors for off-balance sheet items	0%
	Role in the securitisation process	Investor
	Type of securitisation	Re-Securitisation
	Type of underlying	Securitisation, Re-Securitisation
r290 c140		
	Metric	Fully adjusted exposure value E* including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Conversion factors for off-balance sheet items	>0% and <=20%
	Role in the securitisation process	Investor
	Type of securitisation	Re-Securitisation
	Type of underlying	Securitisation, Re-Securitisation
r290 c150		
	Metric	Fully adjusted exposure value E* including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Conversion factors for off-balance sheet items	>20% and <=50%
	Role in the securitisation process	Investor
	Type of securitisation	Re-Securitisation
	Type of underlying	Securitisation, Re-Securitisation
r290 c160		
	Metric	Fully adjusted exposure value E* including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions

r290 c160	Conversion factors for off-balance sheet items	>50% and <=100%
	Role in the securitisation process	Investor
	Type of securitisation	Re-Securitisation
	Type of underlying	Securitisation, Re-Securitisation

r290 c170	Metric	Exposure value, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Investor
	Type of securitisation	Re-Securitisation
	Type of underlying	Securitisation, Re-Securitisation

r290 c180	Metric	Exposure value, including value adjustments and provisions, deducted from own funds [mi]
	Base	Own funds
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Investor
	Type of securitisation	Re-Securitisation
	Type of underlying	Securitisation, Re-Securitisation

r290 c190	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Investor
	Type of securitisation	Re-Securitisation
	Type of underlying	Securitisation, Re-Securitisation

r290 c200	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 1 & S/T CQS 1
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Investor
	Type of securitisation	Re-Securitisation
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Direct issue credit assessment

r290 c210	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 2
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Investor
	Type of securitisation	Re-Securitisation

r290 c210	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Direct issue long-term credit assessment
r290 c220	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 3
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Investor
	Type of securitisation	Re-Securitisation
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Direct issue long-term credit assessment
r290 c230	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 4 & S/T CQS 2
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Investor
	Type of securitisation	Re-Securitisation
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Direct issue credit assessment
r290 c240	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 5
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Investor
	Type of securitisation	Re-Securitisation
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Direct issue long-term credit assessment
r290 c250	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 6
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Investor
	Type of securitisation	Re-Securitisation
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Direct issue long-term credit assessment
r290 c260	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]

r290 c260	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 7 & S/T CQS 3
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Investor
	Type of securitisation	Re-Securitisation
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Direct issue credit assessment
r290 c270	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 8
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Investor
	Type of securitisation	Re-Securitisation
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Direct issue long-term credit assessment
r290 c280	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 9
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Investor
	Type of securitisation	Re-Securitisation
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Direct issue long-term credit assessment
r290 c290	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 10
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Investor
	Type of securitisation	Re-Securitisation
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Direct issue long-term credit assessment
r290 c300	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 11

r290 c300	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Investor
	Type of securitisation	Re-Securitisation
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Direct issue long-term credit assessment

r290 c310	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	ALL OTHER CQS
	Methods to determine risk weights	Ratings Based Method
	Risk weights	1250%
	Role in the securitisation process	Investor
	Type of securitisation	Re-Securitisation
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Direct issue credit assessment

r290 c320	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	1250% for positions not subject to any method
	Risk weights	1250%
	Role in the securitisation process	Investor
	Type of securitisation	Re-Securitisation
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Unrated exposure where a derived rating is not used

r290 c330	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Supervisory formula method
	Role in the securitisation process	Investor
	Type of securitisation	Re-Securitisation
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Without direct issue credit assessment

r290 c340	Metric	Average risk weight [pi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Supervisory formula method
	Role in the securitisation process	Investor
	Type of securitisation	Re-Securitisation
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Without direct issue credit assessment

r290 c350	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Look-Through-Approach
	Role in the securitisation process	Investor
	Type of securitisation	Re-Securitisation
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Without direct issue credit assessment
r290 c360	Metric	Average risk weight [pi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Look-Through-Approach
	Role in the securitisation process	Investor
	Type of securitisation	Re-Securitisation
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Without direct issue credit assessment
r290 c370	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Internal Assessment Approach
	Role in the securitisation process	Investor
	Type of securitisation	Re-Securitisation
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Without direct issue credit assessment
r290 c380	Metric	Average risk weight [pi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Internal Assessment Approach
	Role in the securitisation process	Investor
	Type of securitisation	Re-Securitisation
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Without direct issue credit assessment
r290 c390	Metric	Reduction in RWA due to value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Investor
	Type of securitisation	Re-Securitisation
	Type of underlying	Securitisation, Re-Securitisation

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r290 c400	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Investor
	Type of securitisation	Re-Securitisation
	Type of underlying	Securitisation, Re-Securitisation
r290 c410	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Investor
	Type of risk transfer	Synthetic transactions
	Type of securitisation	Re-Securitisation
	Type of underlying	Securitisation, Re-Securitisation
r290 c420	Metric	Overall effect (adjustment) due to infringement of the due diligence provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Investor
	Type of securitisation	Re-Securitisation
	Type of underlying	Securitisation, Re-Securitisation
r290 c430	Metric	Adjustment to the risk-weighted exposure amount due to maturity mismatches [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Investor
	Type of securitisation	Re-Securitisation
	Type of underlying	Securitisation, Re-Securitisation
r290 c440	Metric	Risk weighted exposure amount before CAP [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Investor
	Type of securitisation	Re-Securitisation
	Type of underlying	Securitisation, Re-Securitisation
r300 c050	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Sponsor
r300 c060	Metric	CRM substitution effects - Unfunded credit protection: adjusted values (GA) [mi]
	Base	Exposures

r300 c060	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation
	Exposure class	Items representing securitisation positions
	CRM Effects/Collateral	Unfunded credit protection - Substitution effect
	Role in the securitisation process	Sponsor
	Type of risk transfer	Traditional transactions
r300 c070	Metric	CRM substitution effects - Funded credit protection [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation
	Exposure class	Items representing securitisation positions
	CRM Effects/Collateral	Financial collateral simple method
	Role in the securitisation process	Sponsor
	Type of risk transfer	Traditional transactions
r300 c080	Metric	CRM substitution effects Outflows including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation
	Exposure class	Items representing securitisation positions
	CRM Effects/Collateral	CRM techniques substitution effect
	Role in the securitisation process	Sponsor
	Type of risk transfer	Traditional transactions
r300 c090	Metric	CRM substitution effects Inflows including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Sponsor
	Type of risk transfer	Traditional transactions
r300 c100	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Sponsor
r300 c110	Metric	CRM Financial collateral: adjusted value (Cvam) [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation
	Exposure class	Items representing securitisation positions
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
	Role in the securitisation process	Sponsor
	Type of risk transfer	Traditional transactions
r300 c120	Metric	Fully adjusted exposure value E* including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Sponsor
r300 c130	Metric	Fully adjusted exposure value E* including value adjustments and provisions [mi]

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r300 c130	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation
	Exposure class	Items representing securitisation positions
	Conversion factors for off-balance sheet items	0%
	Role in the securitisation process	Sponsor
r300 c140	Metric	Fully adjusted exposure value E* including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation
	Exposure class	Items representing securitisation positions
	Conversion factors for off-balance sheet items	>0% and <=20%
	Role in the securitisation process	Sponsor
r300 c150	Metric	Fully adjusted exposure value E* including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation
	Exposure class	Items representing securitisation positions
	Conversion factors for off-balance sheet items	>20% and <=50%
	Role in the securitisation process	Sponsor
r300 c160	Metric	Fully adjusted exposure value E* including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation
	Exposure class	Items representing securitisation positions
	Conversion factors for off-balance sheet items	>50% and <=100%
	Role in the securitisation process	Sponsor
r300 c170	Metric	Exposure value, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Sponsor
r300 c180	Metric	Exposure value, including value adjustments and provisions, deducted from own funds [mi]
	Base	Own funds
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Sponsor
r300 c190	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Sponsor
r300 c200	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 1 & S/T CQS 1

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r300 c200	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Sponsor
	Use of external ratings	Direct issue credit assessment

r300 c210	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 2
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Sponsor
	Use of external ratings	Direct issue long-term credit assessment

r300 c220	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 3
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Sponsor
	Use of external ratings	Direct issue long-term credit assessment

r300 c230	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 4 & S/T CQS 2
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Sponsor
	Use of external ratings	Direct issue credit assessment

r300 c240	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 5
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Sponsor
	Use of external ratings	Direct issue long-term credit assessment

r300 c250	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 6
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Sponsor
	Use of external ratings	Direct issue long-term credit assessment

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r300 c260		
	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 7 & S/T CQS 3
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Sponsor
	Use of external ratings	Direct issue credit assessment

r300 c270		
	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 8
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Sponsor
	Use of external ratings	Direct issue long-term credit assessment

r300 c280		
	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 9
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Sponsor
	Use of external ratings	Direct issue long-term credit assessment

r300 c290		
	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 10
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Sponsor
	Use of external ratings	Direct issue long-term credit assessment

r300 c300		
	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 11
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Sponsor
	Use of external ratings	Direct issue long-term credit assessment

r300 c310		
	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation

r300 c310	Exposure class	Items representing securitisation positions	
	Exposures by Credit Quality steps at reporting date	ALL OTHER CQS	
	Methods to determine risk weights	Ratings Based Method	
	Risk weights	1250%	
	Role in the securitisation process	Sponsor	
	Use of external ratings	Direct issue credit assessment	
r300 c320	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]	
	Base	Exposures	
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation	
	Exposure class	Items representing securitisation positions	
	Methods to determine risk weights	1250% for positions not subject to any method	
	Risk weights	1250%	
	Role in the securitisation process	Sponsor	
	Use of external ratings	Unrated exposure where a derived rating is not used	
r300 c330	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]	
	Base	Exposures	
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation	
	Exposure class	Items representing securitisation positions	
	Methods to determine risk weights	Supervisory formula method	
	Role in the securitisation process	Sponsor	
	Use of external ratings	Without direct issue credit assessment	
r300 c340	Metric	Average risk weight [pi]	
	Base	Exposures	
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation	
	Exposure class	Items representing securitisation positions	
	Methods to determine risk weights	Supervisory formula method	
	Role in the securitisation process	Sponsor	
	Use of external ratings	Without direct issue credit assessment	
r300 c350	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]	
	Base	Exposures	
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation	
	Exposure class	Items representing securitisation positions	
	Methods to determine risk weights	Look-Through-Approach	
	Role in the securitisation process	Sponsor	
	Use of external ratings	Without direct issue credit assessment	
r300 c360	Metric	Average risk weight [pi]	
	Base	Exposures	
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation	
	Exposure class	Items representing securitisation positions	
	Methods to determine risk weights	Look-Through-Approach	
	Role in the securitisation process	Sponsor	
	Use of external ratings	Without direct issue credit assessment	
r300 c370	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]	

r300 c370	Base	Exposures	
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation	
	Exposure class	Items representing securitisation positions	
	Methods to determine risk weights	Internal Assessment Approach	
	Role in the securitisation process	Sponsor	
	Use of external ratings	Without direct issue credit assessment	
r300 c380	Metric	Average risk weight [pi]	
	Base	Exposures	
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation	
	Exposure class	Items representing securitisation positions	
	Methods to determine risk weights	Internal Assessment Approach	
	Role in the securitisation process	Sponsor	
	Use of external ratings	Without direct issue credit assessment	
r300 c390	Metric	Reduction in RWA due to value adjustments and provisions [mi]	
	Base	Exposures	
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation	
	Exposure class	Items representing securitisation positions	
	Role in the securitisation process	Sponsor	
r300 c400	Metric	Risk weighted exposure amount [mi]	
	Base	Exposures	
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation	
	Exposure class	Items representing securitisation positions	
	Role in the securitisation process	Sponsor	
r300 c410	Metric	Risk weighted exposure amount [mi]	
	Base	Exposures	
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation	
	Exposure class	Items representing securitisation positions	
	Role in the securitisation process	Sponsor	
	Type of risk transfer	Synthetic transactions	
r300 c420	Metric	Overall effect (adjustment) due to infringement of the due diligence provisions [mi]	
	Base	Exposures	
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation	
	Exposure class	Items representing securitisation positions	
	Role in the securitisation process	Sponsor	
r300 c430	Metric	Adjustment to the risk-weighted exposure amount due to maturity mismatches [mi]	
	Base	Exposures	
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation	
	Exposure class	Items representing securitisation positions	
	Role in the securitisation process	Sponsor	
r300 c440	Metric	Risk weighted exposure amount before CAP [mi]	
	Base	Exposures	
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation	
	Exposure class	Items representing securitisation positions	

r300 c440	Role in the securitisation process		Sponsor
r310 c050	Metric		Original exposure pre conversion factors [mi]
	Base		Exposures
	Main category		Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class		Items representing securitisation positions
	Role in the securitisation process		Sponsor
r310 c060	Metric		CRM substitution effects - Unfunded credit protection: adjusted values (GA) [mi]
	Base		Exposures
	Main category		Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class		Items representing securitisation positions
	CRM Effects/Collateral		Unfunded credit protection - Substitution effect
	Role in the securitisation process		Sponsor
	Type of risk transfer		Traditional transactions
r310 c070	Metric		CRM substitution effects - Funded credit protection [mi]
	Base		Exposures
	Main category		Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class		Items representing securitisation positions
	CRM Effects/Collateral		Financial collateral simple method
	Role in the securitisation process		Sponsor
	Type of risk transfer		Traditional transactions
r310 c080	Metric		CRM substitution effects Outflows including value adjustments and provisions [mi]
	Base		Exposures
	Main category		Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class		Items representing securitisation positions
	CRM Effects/Collateral		CRM techniques substitution effect
	Role in the securitisation process		Sponsor
	Type of risk transfer		Traditional transactions
r310 c090	Metric		CRM substitution effects Inflows including value adjustments and provisions [mi]
	Base		Exposures
	Main category		Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class		Items representing securitisation positions
	Role in the securitisation process		Sponsor
	Type of risk transfer		Traditional transactions
r310 c100	Metric		Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base		Exposures
	Main category		Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class		Items representing securitisation positions
	Role in the securitisation process		Sponsor
r310 c110	Metric		CRM Financial collateral: adjusted value (Cvam) [mi]
	Base		Exposures
	Main category		Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class		Items representing securitisation positions
	CRM Effects/Collateral		CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)

r310 c110	Role in the securitisation process	Sponsor	
	Type of risk transfer	Traditional transactions	
r310 c120	Metric	Fully adjusted exposure value E* including value adjustments and provisions [mi]	
	Base	Exposures	
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items	
	Exposure class	Items representing securitisation positions	
	Role in the securitisation process	Sponsor	
r310 c170	Metric	Exposure value, including value adjustments and provisions [mi]	
	Base	Exposures	
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items	
	Exposure class	Items representing securitisation positions	
	Role in the securitisation process	Sponsor	
r310 c180	Metric	Exposure value, including value adjustments and provisions, deducted from own funds [mi]	
	Base	Own funds	
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items	
	Exposure class	Items representing securitisation positions	
	Role in the securitisation process	Sponsor	
r310 c190	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]	
	Base	Exposures	
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items	
	Exposure class	Items representing securitisation positions	
	Role in the securitisation process	Sponsor	
r310 c200	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]	
	Base	Exposures	
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items	
	Exposure class	Items representing securitisation positions	
	Exposures by Credit Quality steps at reporting date	CQS 1 & S/T CQS 1	
	Methods to determine risk weights	Ratings Based Method	
	Role in the securitisation process	Sponsor	
	Use of external ratings	Direct issue credit assessment	
r310 c210	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]	
	Base	Exposures	
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items	
	Exposure class	Items representing securitisation positions	
	Exposures by Credit Quality steps at reporting date	CQS 2	
	Methods to determine risk weights	Ratings Based Method	
	Role in the securitisation process	Sponsor	
	Use of external ratings	Direct issue long-term credit assessment	
r310 c220	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]	
	Base	Exposures	
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items	
	Exposure class	Items representing securitisation positions	
	Exposures by Credit Quality steps at reporting date	CQS 3	

r310 c220

Methods to determine risk weights	Ratings Based Method
Role in the securitisation process	Sponsor
Use of external ratings	Direct issue long-term credit assessment

r310 c230

Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
Base	Exposures
Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
Exposure class	Items representing securitisation positions
Exposures by Credit Quality steps at reporting date	CQS 4 & S/T CQS 2
Methods to determine risk weights	Ratings Based Method
Role in the securitisation process	Sponsor
Use of external ratings	Direct issue credit assessment

r310 c240

Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
Base	Exposures
Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
Exposure class	Items representing securitisation positions
Exposures by Credit Quality steps at reporting date	CQS 5
Methods to determine risk weights	Ratings Based Method
Role in the securitisation process	Sponsor
Use of external ratings	Direct issue long-term credit assessment

r310 c250

Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
Base	Exposures
Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
Exposure class	Items representing securitisation positions
Exposures by Credit Quality steps at reporting date	CQS 6
Methods to determine risk weights	Ratings Based Method
Role in the securitisation process	Sponsor
Use of external ratings	Direct issue long-term credit assessment

r310 c260

Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
Base	Exposures
Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
Exposure class	Items representing securitisation positions
Exposures by Credit Quality steps at reporting date	CQS 7 & S/T CQS 3
Methods to determine risk weights	Ratings Based Method
Role in the securitisation process	Sponsor
Use of external ratings	Direct issue credit assessment

r310 c270

Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
Base	Exposures
Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
Exposure class	Items representing securitisation positions
Exposures by Credit Quality steps at reporting date	CQS 8
Methods to determine risk weights	Ratings Based Method
Role in the securitisation process	Sponsor
Use of external ratings	Direct issue long-term credit assessment

r310 c280	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 9
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Sponsor
	Use of external ratings	Direct issue long-term credit assessment
r310 c290	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 10
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Sponsor
	Use of external ratings	Direct issue long-term credit assessment
r310 c300	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 11
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Sponsor
	Use of external ratings	Direct issue long-term credit assessment
r310 c310	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	ALL OTHER CQS
	Methods to determine risk weights	Ratings Based Method
	Risk weights	1250%
	Role in the securitisation process	Sponsor
	Use of external ratings	Direct issue credit assessment
r310 c320	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	1250% for positions not subject to any method
	Risk weights	1250%
	Role in the securitisation process	Sponsor
	Use of external ratings	Unrated exposure where a derived rating is not used
r310 c330	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures

r310 c330		
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Supervisory formula method
	Role in the securitisation process	Sponsor
	Use of external ratings	Without direct issue credit assessment
r310 c340	Metric	Average risk weight [pi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Supervisory formula method
	Role in the securitisation process	Sponsor
	Use of external ratings	Without direct issue credit assessment
r310 c350	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Look-Through-Approach
	Role in the securitisation process	Sponsor
	Use of external ratings	Without direct issue credit assessment
r310 c360	Metric	Average risk weight [pi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Look-Through-Approach
	Role in the securitisation process	Sponsor
	Use of external ratings	Without direct issue credit assessment
r310 c370	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Internal Assessment Approach
	Role in the securitisation process	Sponsor
	Use of external ratings	Without direct issue credit assessment
r310 c380	Metric	Average risk weight [pi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Internal Assessment Approach
	Role in the securitisation process	Sponsor
	Use of external ratings	Without direct issue credit assessment
r310 c390	Metric	Reduction in RWA due to value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items

r310 c390	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Sponsor
r310 c400	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Sponsor
r310 c410	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Sponsor
	Type of risk transfer	Synthetic transactions
r310 c420	Metric	Overall effect (adjustment) due to infringement of the due diligence provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Sponsor
r310 c430	Metric	Adjustment to the risk-weighted exposure amount due to maturity mismatches [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Sponsor
r310 c440	Metric	Risk weighted exposure amount before CAP [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Sponsor
r320 c050	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Sponsor
	Type of securitisation	Securitisation. Most senior tranche.
	Type of underlying	Underlying positions others than securitisation positions
r320 c060	Metric	CRM substitution effects - Unfunded credit protection: adjusted values (GA) [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	CRM Effects/Collateral	Unfunded credit protection - Substitution effect
	Role in the securitisation process	Sponsor
	Type of risk transfer	Traditional transactions
	Type of securitisation	Securitisation. Most senior tranche.

r320 c060	Type of underlying	Underlying positions others than securitisation positions
r320 c070	Metric	CRM substitution effects - Funded credit protection [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	CRM Effects/Collateral	Financial collateral simple method
	Role in the securitisation process	Sponsor
	Type of risk transfer	Traditional transactions
	Type of securitisation	Securitisation. Most senior tranche.
	Type of underlying	Underlying positions others than securitisation positions
r320 c080	Metric	CRM substitution effects Outflows including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	CRM Effects/Collateral	CRM techniques substitution effect
	Role in the securitisation process	Sponsor
	Type of risk transfer	Traditional transactions
	Type of securitisation	Securitisation. Most senior tranche.
	Type of underlying	Underlying positions others than securitisation positions
r320 c090	Metric	CRM substitution effects Inflows including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Sponsor
	Type of risk transfer	Traditional transactions
	Type of securitisation	Securitisation. Most senior tranche.
	Type of underlying	Underlying positions others than securitisation positions
r320 c100	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Sponsor
	Type of securitisation	Securitisation. Most senior tranche.
	Type of underlying	Underlying positions others than securitisation positions
r320 c110	Metric	CRM Financial collateral: adjusted value (Cvam) [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
	Role in the securitisation process	Sponsor
	Type of risk transfer	Traditional transactions
	Type of securitisation	Securitisation. Most senior tranche.
	Type of underlying	Underlying positions others than securitisation positions

r320 c120	Metric	Fully adjusted exposure value E* including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Sponsor
	Type of securitisation	Securitisation. Most senior tranche.
	Type of underlying	Underlying positions others than securitisation positions
r320 c170	Metric	Exposure value, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Sponsor
	Type of securitisation	Securitisation. Most senior tranche.
	Type of underlying	Underlying positions others than securitisation positions
r320 c180	Metric	Exposure value, including value adjustments and provisions, deducted from own funds [mi]
	Base	Own funds
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Sponsor
	Type of securitisation	Securitisation. Most senior tranche.
	Type of underlying	Underlying positions others than securitisation positions
r320 c190	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Sponsor
	Type of securitisation	Securitisation. Most senior tranche.
	Type of underlying	Underlying positions others than securitisation positions
r320 c200	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 1 & S/T CQS 1
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Sponsor
	Type of securitisation	Securitisation. Most senior tranche.
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Direct issue credit assessment
r320 c210	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 2

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r320 c210	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Sponsor
	Type of securitisation	Securitisation. Most senior tranche.
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Direct issue long-term credit assessment
r320 c220	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 3
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Sponsor
	Type of securitisation	Securitisation. Most senior tranche.
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Direct issue long-term credit assessment
r320 c230	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 4 & S/T CQS 2
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Sponsor
	Type of securitisation	Securitisation. Most senior tranche.
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Direct issue credit assessment
r320 c240	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 5
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Sponsor
	Type of securitisation	Securitisation. Most senior tranche.
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Direct issue long-term credit assessment
r320 c250	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 6
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Sponsor
	Type of securitisation	Securitisation. Most senior tranche.
	Type of underlying	Underlying positions others than securitisation positions

r320 c250	Use of external ratings	Direct issue long-term credit assessment
r320 c260	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 7 & S/T CQS 3
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Sponsor
	Type of securitisation	Securitisation. Most senior tranche.
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Direct issue credit assessment
r320 c270	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 8
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Sponsor
	Type of securitisation	Securitisation. Most senior tranche.
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Direct issue long-term credit assessment
r320 c280	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 9
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Sponsor
	Type of securitisation	Securitisation. Most senior tranche.
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Direct issue long-term credit assessment
r320 c290	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 10
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Sponsor
	Type of securitisation	Securitisation. Most senior tranche.
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Direct issue long-term credit assessment
r320 c300	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures

r320 c300

Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
Exposure class	Items representing securitisation positions
Exposures by Credit Quality steps at reporting date	CQS 11
Methods to determine risk weights	Ratings Based Method
Role in the securitisation process	Sponsor
Type of securitisation	Securitisation. Most senior tranche.
Type of underlying	Underlying positions others than securitisation positions
Use of external ratings	Direct issue long-term credit assessment

r320 c310

Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
Base	Exposures
Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
Exposure class	Items representing securitisation positions
Exposures by Credit Quality steps at reporting date	ALL OTHER CQS
Methods to determine risk weights	Ratings Based Method
Risk weights	1250%
Role in the securitisation process	Sponsor
Type of securitisation	Securitisation. Most senior tranche.
Type of underlying	Underlying positions others than securitisation positions
Use of external ratings	Direct issue credit assessment

r320 c320

Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
Base	Exposures
Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
Exposure class	Items representing securitisation positions
Methods to determine risk weights	1250% for positions not subject to any method
Risk weights	1250%
Role in the securitisation process	Sponsor
Type of securitisation	Securitisation. Most senior tranche.
Type of underlying	Underlying positions others than securitisation positions
Use of external ratings	Unrated exposure where a derived rating is not used

r320 c330

Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
Base	Exposures
Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
Exposure class	Items representing securitisation positions
Methods to determine risk weights	Supervisory formula method
Role in the securitisation process	Sponsor
Type of securitisation	Securitisation. Most senior tranche.
Type of underlying	Underlying positions others than securitisation positions
Use of external ratings	Without direct issue credit assessment

r320 c340

Metric	Average risk weight [pi]
Base	Exposures
Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
Exposure class	Items representing securitisation positions
Methods to determine risk weights	Supervisory formula method
Role in the securitisation process	Sponsor

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r320 c340	Type of securitisation	Securitisation. Most senior tranche.
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Without direct issue credit assessment
r320 c350	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Look-Through-Approach
	Role in the securitisation process	Sponsor
	Type of securitisation	Securitisation. Most senior tranche.
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Without direct issue credit assessment
r320 c360	Metric	Average risk weight [pi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Look-Through-Approach
	Role in the securitisation process	Sponsor
	Type of securitisation	Securitisation. Most senior tranche.
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Without direct issue credit assessment
r320 c370	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Internal Assessment Approach
	Role in the securitisation process	Sponsor
	Type of securitisation	Securitisation. Most senior tranche.
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Without direct issue credit assessment
r320 c380	Metric	Average risk weight [pi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Internal Assessment Approach
	Role in the securitisation process	Sponsor
	Type of securitisation	Securitisation. Most senior tranche.
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Without direct issue credit assessment
r320 c390	Metric	Reduction in RWA due to value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions

r320 c390	Role in the securitisation process	Sponsor
	Type of securitisation	Securitisation. Most senior tranche.
	Type of underlying	Underlying positions others than securitisation positions

r320 c400	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Sponsor
	Type of securitisation	Securitisation. Most senior tranche.
	Type of underlying	Underlying positions others than securitisation positions

r320 c410	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Sponsor
	Type of risk transfer	Synthetic transactions
	Type of securitisation	Securitisation. Most senior tranche.
	Type of underlying	Underlying positions others than securitisation positions

r320 c420	Metric	Overall effect (adjustment) due to infringement of the due diligence provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Sponsor
	Type of securitisation	Securitisation. Most senior tranche.
	Type of underlying	Underlying positions others than securitisation positions

r320 c430	Metric	Adjustment to the risk-weighted exposure amount due to maturity mismatches [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Sponsor
	Type of securitisation	Securitisation. Most senior tranche.
	Type of underlying	Underlying positions others than securitisation positions

r320 c440	Metric	Risk weighted exposure amount before CAP [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Sponsor
	Type of securitisation	Securitisation. Most senior tranche.
	Type of underlying	Underlying positions others than securitisation positions

r330 c050	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions

r330 c050	Role in the securitisation process	Sponsor	
	Type of securitisation	Securitisation	
	Type of underlying	Underlying positions others than securitisation positions	

r330 c060	Metric	CRM substitution effects - Unfunded credit protection: adjusted values (GA) [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	CRM Effects/Collateral	Unfunded credit protection - Substitution effect
	Role in the securitisation process	Sponsor
	Type of risk transfer	Traditional transactions
	Type of securitisation	Securitisation
	Type of underlying	Underlying positions others than securitisation positions

r330 c070	Metric	CRM substitution effects - Funded credit protection [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	CRM Effects/Collateral	Financial collateral simple method
	Role in the securitisation process	Sponsor
	Type of risk transfer	Traditional transactions
	Type of securitisation	Securitisation
	Type of underlying	Underlying positions others than securitisation positions

r330 c080	Metric	CRM substitution effects Outflows including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	CRM Effects/Collateral	CRM techniques substitution effect
	Role in the securitisation process	Sponsor
	Type of risk transfer	Traditional transactions
	Type of securitisation	Securitisation
	Type of underlying	Underlying positions others than securitisation positions

r330 c090	Metric	CRM substitution effects Inflows including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Sponsor
	Type of risk transfer	Traditional transactions
	Type of securitisation	Securitisation
	Type of underlying	Underlying positions others than securitisation positions

r330 c100	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Sponsor

r330 c100	Type of securitisation	Securitisation	
	Type of underlying	Underlying positions others than securitisation positions	
r330 c110	Metric	CRM Financial collateral: adjusted value (Cvam) [mi]	
	Base	Exposures	
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items	
	Exposure class	Items representing securitisation positions	
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)	
	Role in the securitisation process	Sponsor	
	Type of risk transfer	Traditional transactions	
	Type of securitisation	Securitisation	
	Type of underlying	Underlying positions others than securitisation positions	
r330 c120	Metric	Fully adjusted exposure value E* including value adjustments and provisions [mi]	
	Base	Exposures	
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items	
	Exposure class	Items representing securitisation positions	
	Role in the securitisation process	Sponsor	
	Type of securitisation	Securitisation	
	Type of underlying	Underlying positions others than securitisation positions	
r330 c170	Metric	Exposure value, including value adjustments and provisions [mi]	
	Base	Exposures	
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items	
	Exposure class	Items representing securitisation positions	
	Role in the securitisation process	Sponsor	
	Type of securitisation	Securitisation	
	Type of underlying	Underlying positions others than securitisation positions	
r330 c180	Metric	Exposure value, including value adjustments and provisions, deducted from own funds [mi]	
	Base	Own funds	
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items	
	Exposure class	Items representing securitisation positions	
	Role in the securitisation process	Sponsor	
	Type of securitisation	Securitisation	
	Type of underlying	Underlying positions others than securitisation positions	
r330 c190	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]	
	Base	Exposures	
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items	
	Exposure class	Items representing securitisation positions	
	Role in the securitisation process	Sponsor	
	Type of securitisation	Securitisation	
	Type of underlying	Underlying positions others than securitisation positions	
r330 c200	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]	
	Base	Exposures	
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items	
	Exposure class	Items representing securitisation positions	

r330 c200	Exposures by Credit Quality steps at reporting date	CQS 1 & S/T CQS 1
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Sponsor
	Type of securitisation	Securitisation
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Direct issue credit assessment
r330 c210	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 2
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Sponsor
	Type of securitisation	Securitisation
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Direct issue long-term credit assessment
r330 c220	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 3
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Sponsor
	Type of securitisation	Securitisation
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Direct issue long-term credit assessment
r330 c230	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 4 & S/T CQS 2
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Sponsor
	Type of securitisation	Securitisation
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Direct issue credit assessment
r330 c240	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 5
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Sponsor
	Type of securitisation	Securitisation

r330 c240	Type of underlying	Underlying positions others than securitisation positions	
	Use of external ratings	Direct issue long-term credit assessment	
r330 c250	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]	
	Base	Exposures	
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items	
	Exposure class	Items representing securitisation positions	
	Exposures by Credit Quality steps at reporting date	CQS 6	
	Methods to determine risk weights	Ratings Based Method	
	Role in the securitisation process	Sponsor	
	Type of securitisation	Securitisation	
	Type of underlying	Underlying positions others than securitisation positions	
	Use of external ratings	Direct issue long-term credit assessment	
r330 c260	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]	
	Base	Exposures	
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items	
	Exposure class	Items representing securitisation positions	
	Exposures by Credit Quality steps at reporting date	CQS 7 & S/T CQS 3	
	Methods to determine risk weights	Ratings Based Method	
	Role in the securitisation process	Sponsor	
	Type of securitisation	Securitisation	
	Type of underlying	Underlying positions others than securitisation positions	
	Use of external ratings	Direct issue credit assessment	
r330 c270	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]	
	Base	Exposures	
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items	
	Exposure class	Items representing securitisation positions	
	Exposures by Credit Quality steps at reporting date	CQS 8	
	Methods to determine risk weights	Ratings Based Method	
	Role in the securitisation process	Sponsor	
	Type of securitisation	Securitisation	
	Type of underlying	Underlying positions others than securitisation positions	
	Use of external ratings	Direct issue long-term credit assessment	
r330 c280	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]	
	Base	Exposures	
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items	
	Exposure class	Items representing securitisation positions	
	Exposures by Credit Quality steps at reporting date	CQS 9	
	Methods to determine risk weights	Ratings Based Method	
	Role in the securitisation process	Sponsor	
	Type of securitisation	Securitisation	
	Type of underlying	Underlying positions others than securitisation positions	
	Use of external ratings	Direct issue long-term credit assessment	
r330 c290	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]	

r330 c290	Base		Exposures
	Main category		Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class		Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date		CQS 10
	Methods to determine risk weights		Ratings Based Method
	Role in the securitisation process		Sponsor
	Type of securitisation		Securitisation
	Type of underlying		Underlying positions others than securitisation positions
	Use of external ratings		Direct issue long-term credit assessment
r330 c300	Metric		Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base		Exposures
	Main category		Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class		Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date		CQS 11
	Methods to determine risk weights		Ratings Based Method
	Role in the securitisation process		Sponsor
	Type of securitisation		Securitisation
	Type of underlying		Underlying positions others than securitisation positions
	Use of external ratings		Direct issue long-term credit assessment
r330 c310	Metric		Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base		Exposures
	Main category		Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class		Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date		ALL OTHER CQS
	Methods to determine risk weights		Ratings Based Method
	Risk weights		1250%
	Role in the securitisation process		Sponsor
	Type of securitisation		Securitisation
	Type of underlying		Underlying positions others than securitisation positions
	Use of external ratings		Direct issue credit assessment
r330 c320	Metric		Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base		Exposures
	Main category		Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class		Items representing securitisation positions
	Methods to determine risk weights		1250% for positions not subject to any method
	Risk weights		1250%
	Role in the securitisation process		Sponsor
	Type of securitisation		Securitisation
	Type of underlying		Underlying positions others than securitisation positions
	Use of external ratings		Unrated exposure where a derived rating is not used
r330 c330	Metric		Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base		Exposures
	Main category		Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class		Items representing securitisation positions

r330 c330	Methods to determine risk weights	Supervisory formula method
	Role in the securitisation process	Sponsor
	Type of securitisation	Securitisation
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Without direct issue credit assessment
r330 c340	Metric	Average risk weight [pi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Supervisory formula method
	Role in the securitisation process	Sponsor
	Type of securitisation	Securitisation
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Without direct issue credit assessment
r330 c350	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Look-Through-Approach
	Role in the securitisation process	Sponsor
	Type of securitisation	Securitisation
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Without direct issue credit assessment
r330 c360	Metric	Average risk weight [pi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Look-Through-Approach
	Role in the securitisation process	Sponsor
	Type of securitisation	Securitisation
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Without direct issue credit assessment
r330 c370	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Internal Assessment Approach
	Role in the securitisation process	Sponsor
	Type of securitisation	Securitisation
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Without direct issue credit assessment
r330 c380	Metric	Average risk weight [pi]
	Base	Exposures

r330 c380	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Internal Assessment Approach
	Role in the securitisation process	Sponsor
	Type of securitisation	Securitisation
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Without direct issue credit assessment
r330 c390	Metric	Reduction in RWA due to value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Sponsor
	Type of securitisation	Securitisation
	Type of underlying	Underlying positions others than securitisation positions
r330 c400	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Sponsor
	Type of securitisation	Securitisation
	Type of underlying	Underlying positions others than securitisation positions
r330 c410	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Sponsor
	Type of risk transfer	Synthetic transactions
	Type of securitisation	Securitisation
	Type of underlying	Underlying positions others than securitisation positions
r330 c420	Metric	Overall effect (adjustment) due to infringement of the due diligence provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Sponsor
	Type of securitisation	Securitisation
	Type of underlying	Underlying positions others than securitisation positions
r330 c430	Metric	Adjustment to the risk-weighted exposure amount due to maturity mismatches [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Sponsor
	Type of securitisation	Securitisation
	Type of underlying	Underlying positions others than securitisation positions

r330 c440	Metric	Risk weighted exposure amount before CAP [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Sponsor
	Type of securitisation	Securitisation
	Type of underlying	Underlying positions others than securitisation positions
r340 c050	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Sponsor
	Type of securitisation	Securitisation. Effective number of exposures securitised less than six.
	Type of underlying	Underlying positions others than securitisation positions
r340 c060	Metric	CRM substitution effects - Unfunded credit protection: adjusted values (GA) [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	CRM Effects/Collateral	Unfunded credit protection - Substitution effect
	Role in the securitisation process	Sponsor
	Type of risk transfer	Traditional transactions
	Type of securitisation	Securitisation. Effective number of exposures securitised less than six.
	Type of underlying	Underlying positions others than securitisation positions
r340 c070	Metric	CRM substitution effects - Funded credit protection [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	CRM Effects/Collateral	Financial collateral simple method
	Role in the securitisation process	Sponsor
	Type of risk transfer	Traditional transactions
	Type of securitisation	Securitisation. Effective number of exposures securitised less than six.
	Type of underlying	Underlying positions others than securitisation positions
r340 c080	Metric	CRM substitution effects Outflows including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	CRM Effects/Collateral	CRM techniques substitution effect
	Role in the securitisation process	Sponsor
	Type of risk transfer	Traditional transactions
	Type of securitisation	Securitisation. Effective number of exposures securitised less than six.
	Type of underlying	Underlying positions others than securitisation positions
r340 c090	Metric	CRM substitution effects Inflows including value adjustments and provisions [mi]
	Base	Exposures

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r340 c090	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Sponsor
	Type of risk transfer	Traditional transactions
	Type of securitisation	Securitisation. Effective number of exposures securitised less than six.
	Type of underlying	Underlying positions others than securitisation positions
r340 c100	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Sponsor
	Type of securitisation	Securitisation. Effective number of exposures securitised less than six.
	Type of underlying	Underlying positions others than securitisation positions
r340 c110	Metric	CRM Financial collateral: adjusted value (Cvam) [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
	Role in the securitisation process	Sponsor
	Type of risk transfer	Traditional transactions
	Type of securitisation	Securitisation. Effective number of exposures securitised less than six.
	Type of underlying	Underlying positions others than securitisation positions
r340 c120	Metric	Fully adjusted exposure value E* including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Sponsor
	Type of securitisation	Securitisation. Effective number of exposures securitised less than six.
	Type of underlying	Underlying positions others than securitisation positions
r340 c170	Metric	Exposure value, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Sponsor
	Type of securitisation	Securitisation. Effective number of exposures securitised less than six.
	Type of underlying	Underlying positions others than securitisation positions
r340 c180	Metric	Exposure value, including value adjustments and provisions, deducted from own funds [mi]
	Base	Own funds
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Sponsor
	Type of securitisation	Securitisation. Effective number of exposures securitised less than six.
	Type of underlying	Underlying positions others than securitisation positions

r340 c190

Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
Base	Exposures
Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
Exposure class	Items representing securitisation positions
Role in the securitisation process	Sponsor
Type of securitisation	Securitisation. Effective number of exposures securitised less than six.
Type of underlying	Underlying positions others than securitisation positions

r340 c200

Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
Base	Exposures
Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
Exposure class	Items representing securitisation positions
Exposures by Credit Quality steps at reporting date	CQS 1 & S/T CQS 1
Methods to determine risk weights	Ratings Based Method
Role in the securitisation process	Sponsor
Type of securitisation	Securitisation. Effective number of exposures securitised less than six.
Type of underlying	Underlying positions others than securitisation positions
Use of external ratings	Direct issue credit assessment

r340 c210

Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
Base	Exposures
Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
Exposure class	Items representing securitisation positions
Exposures by Credit Quality steps at reporting date	CQS 2
Methods to determine risk weights	Ratings Based Method
Role in the securitisation process	Sponsor
Type of securitisation	Securitisation. Effective number of exposures securitised less than six.
Type of underlying	Underlying positions others than securitisation positions
Use of external ratings	Direct issue long-term credit assessment

r340 c220

Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
Base	Exposures
Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
Exposure class	Items representing securitisation positions
Exposures by Credit Quality steps at reporting date	CQS 3
Methods to determine risk weights	Ratings Based Method
Role in the securitisation process	Sponsor
Type of securitisation	Securitisation. Effective number of exposures securitised less than six.
Type of underlying	Underlying positions others than securitisation positions
Use of external ratings	Direct issue long-term credit assessment

r340 c230

Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
Base	Exposures
Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
Exposure class	Items representing securitisation positions
Exposures by Credit Quality steps at reporting date	CQS 4 & S/T CQS 2
Methods to determine risk weights	Ratings Based Method
Role in the securitisation process	Sponsor

r340 c230	Type of securitisation	Securitisation. Effective number of exposures securitised less than six.
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Direct issue credit assessment

r340 c240	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 5
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Sponsor
	Type of securitisation	Securitisation. Effective number of exposures securitised less than six.
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Direct issue long-term credit assessment

r340 c250	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 6
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Sponsor
	Type of securitisation	Securitisation. Effective number of exposures securitised less than six.
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Direct issue long-term credit assessment

r340 c260	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 7 & S/T CQS 3
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Sponsor
	Type of securitisation	Securitisation. Effective number of exposures securitised less than six.
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Direct issue credit assessment

r340 c270	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 8
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Sponsor
	Type of securitisation	Securitisation. Effective number of exposures securitised less than six.
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Direct issue long-term credit assessment

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r340 c280

Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
Base	Exposures
Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
Exposure class	Items representing securitisation positions
Exposures by Credit Quality steps at reporting date	CQS 9
Methods to determine risk weights	Ratings Based Method
Role in the securitisation process	Sponsor
Type of securitisation	Securitisation. Effective number of exposures securitised less than six.
Type of underlying	Underlying positions others than securitisation positions
Use of external ratings	Direct issue long-term credit assessment

r340 c290

Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
Base	Exposures
Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
Exposure class	Items representing securitisation positions
Exposures by Credit Quality steps at reporting date	CQS 10
Methods to determine risk weights	Ratings Based Method
Role in the securitisation process	Sponsor
Type of securitisation	Securitisation. Effective number of exposures securitised less than six.
Type of underlying	Underlying positions others than securitisation positions
Use of external ratings	Direct issue long-term credit assessment

r340 c300

Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
Base	Exposures
Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
Exposure class	Items representing securitisation positions
Exposures by Credit Quality steps at reporting date	CQS 11
Methods to determine risk weights	Ratings Based Method
Role in the securitisation process	Sponsor
Type of securitisation	Securitisation. Effective number of exposures securitised less than six.
Type of underlying	Underlying positions others than securitisation positions
Use of external ratings	Direct issue long-term credit assessment

r340 c310

Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
Base	Exposures
Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
Exposure class	Items representing securitisation positions
Exposures by Credit Quality steps at reporting date	ALL OTHER CQS
Methods to determine risk weights	Ratings Based Method
Risk weights	1250%
Role in the securitisation process	Sponsor
Type of securitisation	Securitisation. Effective number of exposures securitised less than six.
Type of underlying	Underlying positions others than securitisation positions
Use of external ratings	Direct issue credit assessment

r340 c320

Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
Base	Exposures
Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items

r340 c320	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	1250% for positions not subject to any method
	Risk weights	1250%
	Role in the securitisation process	Sponsor
	Type of securitisation	Securitisation. Effective number of exposures securitised less than six.
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Unrated exposure where a derived rating is not used
r340 c330	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Supervisory formula method
	Role in the securitisation process	Sponsor
	Type of securitisation	Securitisation. Effective number of exposures securitised less than six.
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Without direct issue credit assessment
r340 c340	Metric	Average risk weight [pi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Supervisory formula method
	Role in the securitisation process	Sponsor
	Type of securitisation	Securitisation. Effective number of exposures securitised less than six.
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Without direct issue credit assessment
r340 c350	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Look-Through-Approach
	Role in the securitisation process	Sponsor
	Type of securitisation	Securitisation. Effective number of exposures securitised less than six.
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Without direct issue credit assessment
r340 c360	Metric	Average risk weight [pi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Look-Through-Approach
	Role in the securitisation process	Sponsor
	Type of securitisation	Securitisation. Effective number of exposures securitised less than six.
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Without direct issue credit assessment

r340 c370	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Internal Assessment Approach
	Role in the securitisation process	Sponsor
	Type of securitisation	Securitisation. Effective number of exposures securitised less than six.
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Without direct issue credit assessment
r340 c380	Metric	Average risk weight [pi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Internal Assessment Approach
	Role in the securitisation process	Sponsor
	Type of securitisation	Securitisation. Effective number of exposures securitised less than six.
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Without direct issue credit assessment
r340 c390	Metric	Reduction in RWA due to value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Sponsor
	Type of securitisation	Securitisation. Effective number of exposures securitised less than six.
	Type of underlying	Underlying positions others than securitisation positions
r340 c400	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Sponsor
	Type of securitisation	Securitisation. Effective number of exposures securitised less than six.
	Type of underlying	Underlying positions others than securitisation positions
r340 c410	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Sponsor
	Type of risk transfer	Synthetic transactions
	Type of securitisation	Securitisation. Effective number of exposures securitised less than six.
	Type of underlying	Underlying positions others than securitisation positions
r340 c420	Metric	Overall effect (adjustment) due to infringement of the due diligence provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items

r340 c420	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Sponsor
	Type of securitisation	Securitisation. Effective number of exposures securitised less than six.
	Type of underlying	Underlying positions others than securitisation positions
r340 c430	Metric	Adjustment to the risk-weighted exposure amount due to maturity mismatches [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Sponsor
	Type of securitisation	Securitisation. Effective number of exposures securitised less than six.
	Type of underlying	Underlying positions others than securitisation positions
r340 c440	Metric	Risk weighted exposure amount before CAP [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Sponsor
	Type of securitisation	Securitisation. Effective number of exposures securitised less than six.
	Type of underlying	Underlying positions others than securitisation positions
r350 c050	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Sponsor
	Type of securitisation	Re-Securitisation in the most senior tranche and none of the underlying exposures being re-securitisation exposures
	Type of underlying	Securitisation, Re-Securitisation
r350 c060	Metric	CRM substitution effects - Unfunded credit protection: adjusted values (GA) [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	CRM Effects/Collateral	Unfunded credit protection - Substitution effect
	Role in the securitisation process	Sponsor
	Type of risk transfer	Traditional transactions
	Type of securitisation	Re-Securitisation in the most senior tranche and none of the underlying exposures being re-securitisation exposures
	Type of underlying	Securitisation, Re-Securitisation
r350 c070	Metric	CRM substitution effects - Funded credit protection [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	CRM Effects/Collateral	Financial collateral simple method
	Role in the securitisation process	Sponsor
	Type of risk transfer	Traditional transactions
	Type of securitisation	Re-Securitisation in the most senior tranche and none of the underlying exposures being re-securitisation exposures
	Type of underlying	Securitisation, Re-Securitisation

r350 c080	Metric	CRM substitution effects Outflows including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	CRM Effects/Collateral	CRM techniques substitution effect
	Role in the securitisation process	Sponsor
	Type of risk transfer	Traditional transactions
	Type of securitisation	Re-Securitisation in the most senior tranche and none of the underlying exposures being re-securitisation exposures
	Type of underlying	Securitisation, Re-Securitisation
r350 c090	Metric	CRM substitution effects Inflows including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Sponsor
	Type of risk transfer	Traditional transactions
	Type of securitisation	Re-Securitisation in the most senior tranche and none of the underlying exposures being re-securitisation exposures
	Type of underlying	Securitisation, Re-Securitisation
r350 c100	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Sponsor
	Type of securitisation	Re-Securitisation in the most senior tranche and none of the underlying exposures being re-securitisation exposures
	Type of underlying	Securitisation, Re-Securitisation
r350 c110	Metric	CRM Financial collateral: adjusted value (Cvam) [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
	Role in the securitisation process	Sponsor
	Type of risk transfer	Traditional transactions
	Type of securitisation	Re-Securitisation in the most senior tranche and none of the underlying exposures being re-securitisation exposures
	Type of underlying	Securitisation, Re-Securitisation
r350 c120	Metric	Fully adjusted exposure value E* including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Sponsor
	Type of securitisation	Re-Securitisation in the most senior tranche and none of the underlying exposures being re-securitisation exposures
	Type of underlying	Securitisation, Re-Securitisation
r350 c170	Metric	Exposure value, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items

r350 c170	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Sponsor
	Type of securitisation	Re-Securitisation in the most senior tranche and none of the underlying exposures being re-securitisation exposures
	Type of underlying	Securitisation, Re-Securitisation

r350 c180	Metric	Exposure value, including value adjustments and provisions, deducted from own funds [mi]
	Base	Own funds
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Sponsor
	Type of securitisation	Re-Securitisation in the most senior tranche and none of the underlying exposures being re-securitisation exposures
	Type of underlying	Securitisation, Re-Securitisation

r350 c190	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Sponsor
	Type of securitisation	Re-Securitisation in the most senior tranche and none of the underlying exposures being re-securitisation exposures
	Type of underlying	Securitisation, Re-Securitisation

r350 c200	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 1 & S/T CQS 1
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Sponsor
	Type of securitisation	Re-Securitisation in the most senior tranche and none of the underlying exposures being re-securitisation exposures
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Direct issue credit assessment

r350 c210	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 2
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Sponsor
	Type of securitisation	Re-Securitisation in the most senior tranche and none of the underlying exposures being re-securitisation exposures
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Direct issue long-term credit assessment

r350 c220	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 3

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r350 c220		
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Sponsor
	Type of securitisation	Re-Securitisation in the most senior tranche and none of the underlying exposures being re-securitisation exposures
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Direct issue long-term credit assessment
r350 c230		
	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 4 & S/T CQS 2
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Sponsor
	Type of securitisation	Re-Securitisation in the most senior tranche and none of the underlying exposures being re-securitisation exposures
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Direct issue credit assessment
r350 c240		
	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 5
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Sponsor
	Type of securitisation	Re-Securitisation in the most senior tranche and none of the underlying exposures being re-securitisation exposures
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Direct issue long-term credit assessment
r350 c250		
	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 6
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Sponsor
	Type of securitisation	Re-Securitisation in the most senior tranche and none of the underlying exposures being re-securitisation exposures
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Direct issue long-term credit assessment
r350 c260		
	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 7 & S/T CQS 3
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Sponsor
	Type of securitisation	Re-Securitisation in the most senior tranche and none of the underlying exposures being re-securitisation exposures
	Type of underlying	Securitisation, Re-Securitisation

r350 c260	Use of external ratings	Direct issue credit assessment

r350 c270	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 8
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Sponsor
	Type of securitisation	Re-Securitisation in the most senior tranche and none of the underlying exposures being re-securitisation exposures
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Direct issue long-term credit assessment

r350 c280	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 9
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Sponsor
	Type of securitisation	Re-Securitisation in the most senior tranche and none of the underlying exposures being re-securitisation exposures
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Direct issue long-term credit assessment

r350 c290	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 10
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Sponsor
	Type of securitisation	Re-Securitisation in the most senior tranche and none of the underlying exposures being re-securitisation exposures
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Direct issue long-term credit assessment

r350 c300	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 11
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Sponsor
	Type of securitisation	Re-Securitisation in the most senior tranche and none of the underlying exposures being re-securitisation exposures
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Direct issue long-term credit assessment

r350 c310	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures

r350 c310	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	ALL OTHER CQS
	Methods to determine risk weights	Ratings Based Method
	Risk weights	1250%
	Role in the securitisation process	Sponsor
	Type of securitisation	Re-Securitisation in the most senior tranche and none of the underlying exposures being re-securitisation exposures
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Direct issue credit assessment
r350 c320	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	1250% for positions not subject to any method
	Risk weights	1250%
	Role in the securitisation process	Sponsor
	Type of securitisation	Re-Securitisation in the most senior tranche and none of the underlying exposures being re-securitisation exposures
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Unrated exposure where a derived rating is not used
r350 c330	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Supervisory formula method
	Role in the securitisation process	Sponsor
	Type of securitisation	Re-Securitisation in the most senior tranche and none of the underlying exposures being re-securitisation exposures
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Without direct issue credit assessment
r350 c340	Metric	Average risk weight [pi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Supervisory formula method
	Role in the securitisation process	Sponsor
	Type of securitisation	Re-Securitisation in the most senior tranche and none of the underlying exposures being re-securitisation exposures
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Without direct issue credit assessment
r350 c350	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Look-Through-Approach
	Role in the securitisation process	Sponsor
	Type of securitisation	Re-Securitisation in the most senior tranche and none of the underlying exposures being re-securitisation exposures

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| r350 c350 | Type of underlying | Securitisation, Re-Securitisation |
| | Use of external ratings | Without direct issue credit assessment |

r350 c360	Metric	Average risk weight [pi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Look-Through-Approach
	Role in the securitisation process	Sponsor
	Type of securitisation	Re-Securitisation in the most senior tranche and none of the underlying exposures being re-securitisation exposures
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Without direct issue credit assessment

r350 c370	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Internal Assessment Approach
	Role in the securitisation process	Sponsor
	Type of securitisation	Re-Securitisation in the most senior tranche and none of the underlying exposures being re-securitisation exposures
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Without direct issue credit assessment

r350 c380	Metric	Average risk weight [pi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Internal Assessment Approach
	Role in the securitisation process	Sponsor
	Type of securitisation	Re-Securitisation in the most senior tranche and none of the underlying exposures being re-securitisation exposures
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Without direct issue credit assessment

r350 c390	Metric	Reduction in RWA due to value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Sponsor
	Type of securitisation	Re-Securitisation in the most senior tranche and none of the underlying exposures being re-securitisation exposures
	Type of underlying	Securitisation, Re-Securitisation

r350 c400	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Sponsor
	Type of securitisation	Re-Securitisation in the most senior tranche and none of the underlying exposures being re-securitisation exposures
	Type of underlying	Securitisation, Re-Securitisation

r350 c410	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Sponsor
	Type of risk transfer	Synthetic transactions
	Type of securitisation	Re-Securitisation in the most senior tranche and none of the underlying exposures being re-securitisation exposures
	Type of underlying	Securitisation, Re-Securitisation

r350 c420	Metric	Overall effect (adjustment) due to infringement of the due diligence provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Sponsor
	Type of securitisation	Re-Securitisation in the most senior tranche and none of the underlying exposures being re-securitisation exposures
	Type of underlying	Securitisation, Re-Securitisation

r350 c430	Metric	Adjustment to the risk-weighted exposure amount due to maturity mismatches [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Sponsor
	Type of securitisation	Re-Securitisation in the most senior tranche and none of the underlying exposures being re-securitisation exposures
	Type of underlying	Securitisation, Re-Securitisation

r350 c440	Metric	Risk weighted exposure amount before CAP [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Sponsor
	Type of securitisation	Re-Securitisation in the most senior tranche and none of the underlying exposures being re-securitisation exposures
	Type of underlying	Securitisation, Re-Securitisation

r360 c050	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Sponsor
	Type of securitisation	Re-Securitisation
	Type of underlying	Securitisation, Re-Securitisation

r360 c060	Metric	CRM substitution effects - Unfunded credit protection: adjusted values (GA) [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	CRM Effects/Collateral	Unfunded credit protection - Substitution effect
	Role in the securitisation process	Sponsor
	Type of risk transfer	Traditional transactions

r360 c060	Type of securitisation	Re-Securitisation
	Type of underlying	Securitisation, Re-Securitisation
r360 c070	Metric	CRM substitution effects - Funded credit protection [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	CRM Effects/Collateral	Financial collateral simple method
	Role in the securitisation process	Sponsor
	Type of risk transfer	Traditional transactions
	Type of securitisation	Re-Securitisation
	Type of underlying	Securitisation, Re-Securitisation
r360 c080	Metric	CRM substitution effects Outflows including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	CRM Effects/Collateral	CRM techniques substitution effect
	Role in the securitisation process	Sponsor
	Type of risk transfer	Traditional transactions
	Type of securitisation	Re-Securitisation
	Type of underlying	Securitisation, Re-Securitisation
r360 c090	Metric	CRM substitution effects Inflows including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Sponsor
	Type of risk transfer	Traditional transactions
	Type of securitisation	Re-Securitisation
	Type of underlying	Securitisation, Re-Securitisation
r360 c100	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Sponsor
	Type of securitisation	Re-Securitisation
	Type of underlying	Securitisation, Re-Securitisation
r360 c110	Metric	CRM Financial collateral: adjusted value (Cvam) [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
	Role in the securitisation process	Sponsor
	Type of risk transfer	Traditional transactions
	Type of securitisation	Re-Securitisation

r360 c110	Type of underlying	Securitisation, Re-Securitisation	
r360 c120	Metric	Fully adjusted exposure value E* including value adjustments and provisions [mi]	
	Base	Exposures	
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items	
	Exposure class	Items representing securitisation positions	
	Role in the securitisation process	Sponsor	
	Type of securitisation	Re-Securitisation	
	Type of underlying	Securitisation, Re-Securitisation	
r360 c170	Metric	Exposure value, including value adjustments and provisions [mi]	
	Base	Exposures	
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items	
	Exposure class	Items representing securitisation positions	
	Role in the securitisation process	Sponsor	
	Type of securitisation	Re-Securitisation	
	Type of underlying	Securitisation, Re-Securitisation	
r360 c180	Metric	Exposure value, including value adjustments and provisions, deducted from own funds [mi]	
	Base	Own funds	
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items	
	Exposure class	Items representing securitisation positions	
	Role in the securitisation process	Sponsor	
	Type of securitisation	Re-Securitisation	
	Type of underlying	Securitisation, Re-Securitisation	
r360 c190	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]	
	Base	Exposures	
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items	
	Exposure class	Items representing securitisation positions	
	Role in the securitisation process	Sponsor	
	Type of securitisation	Re-Securitisation	
	Type of underlying	Securitisation, Re-Securitisation	
r360 c200	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]	
	Base	Exposures	
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items	
	Exposure class	Items representing securitisation positions	
	Exposures by Credit Quality steps at reporting date	CQS 1 & S/T CQS 1	
	Methods to determine risk weights	Ratings Based Method	
	Role in the securitisation process	Sponsor	
	Type of securitisation	Re-Securitisation	
	Type of underlying	Securitisation, Re-Securitisation	
	Use of external ratings	Direct issue credit assessment	
r360 c210	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]	
	Base	Exposures	
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items	
	Exposure class	Items representing securitisation positions	

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r360 c210	Exposures by Credit Quality steps at reporting date	CQS 2
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Sponsor
	Type of securitisation	Re-Securitisation
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Direct issue long-term credit assessment
r360 c220	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 3
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Sponsor
	Type of securitisation	Re-Securitisation
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Direct issue long-term credit assessment
r360 c230	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 4 & S/T CQS 2
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Sponsor
	Type of securitisation	Re-Securitisation
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Direct issue credit assessment
r360 c240	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 5
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Sponsor
	Type of securitisation	Re-Securitisation
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Direct issue long-term credit assessment
r360 c250	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 6
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Sponsor
	Type of securitisation	Re-Securitisation

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r360 c250	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Direct issue long-term credit assessment

r360 c260	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 7 & S/T CQS 3
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Sponsor
	Type of securitisation	Re-Securitisation
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Direct issue credit assessment

r360 c270	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 8
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Sponsor
	Type of securitisation	Re-Securitisation
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Direct issue long-term credit assessment

r360 c280	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 9
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Sponsor
	Type of securitisation	Re-Securitisation
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Direct issue long-term credit assessment

r360 c290	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 10
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Sponsor
	Type of securitisation	Re-Securitisation
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Direct issue long-term credit assessment

r360 c300	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]

r360 c300	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 11
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Sponsor
	Type of securitisation	Re-Securitisation
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Direct issue long-term credit assessment
r360 c310	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	ALL OTHER CQS
	Methods to determine risk weights	Ratings Based Method
	Risk weights	1250%
	Role in the securitisation process	Sponsor
	Type of securitisation	Re-Securitisation
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Direct issue credit assessment
r360 c320	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	1250% for positions not subject to any method
	Risk weights	1250%
	Role in the securitisation process	Sponsor
	Type of securitisation	Re-Securitisation
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Unrated exposure where a derived rating is not used
r360 c330	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Supervisory formula method
	Role in the securitisation process	Sponsor
	Type of securitisation	Re-Securitisation
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Without direct issue credit assessment
r360 c340	Metric	Average risk weight [pi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Supervisory formula method

r360 c340	Role in the securitisation process	Sponsor
	Type of securitisation	Re-Securitisation
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Without direct issue credit assessment
r360 c350	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Look-Through-Approach
	Role in the securitisation process	Sponsor
	Type of securitisation	Re-Securitisation
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Without direct issue credit assessment
r360 c360	Metric	Average risk weight [pi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Look-Through-Approach
	Role in the securitisation process	Sponsor
	Type of securitisation	Re-Securitisation
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Without direct issue credit assessment
r360 c370	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Internal Assessment Approach
	Role in the securitisation process	Sponsor
	Type of securitisation	Re-Securitisation
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Without direct issue credit assessment
r360 c380	Metric	Average risk weight [pi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Internal Assessment Approach
	Role in the securitisation process	Sponsor
	Type of securitisation	Re-Securitisation
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Without direct issue credit assessment
r360 c390	Metric	Reduction in RWA due to value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items

r360 c390	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Sponsor
	Type of securitisation	Re-Securitisation
	Type of underlying	Securitisation, Re-Securitisation
r360 c400	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Sponsor
	Type of securitisation	Re-Securitisation
	Type of underlying	Securitisation, Re-Securitisation
r360 c410	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Sponsor
	Type of risk transfer	Synthetic transactions
	Type of securitisation	Re-Securitisation
	Type of underlying	Securitisation, Re-Securitisation
r360 c420	Metric	Overall effect (adjustment) due to infringement of the due diligence provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Sponsor
	Type of securitisation	Re-Securitisation
	Type of underlying	Securitisation, Re-Securitisation
r360 c430	Metric	Adjustment to the risk-weighted exposure amount due to maturity mismatches [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Sponsor
	Type of securitisation	Re-Securitisation
	Type of underlying	Securitisation, Re-Securitisation
r360 c440	Metric	Risk weighted exposure amount before CAP [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Sponsor
	Type of securitisation	Re-Securitisation
	Type of underlying	Securitisation, Re-Securitisation
r370 c050	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives

r370 c050	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Sponsor
r370 c060	Metric	CRM substitution effects - Unfunded credit protection: adjusted values (GA) [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	CRM Effects/Collateral	Unfunded credit protection - Substitution effect
	Role in the securitisation process	Sponsor
	Type of risk transfer	Traditional transactions
r370 c070	Metric	CRM substitution effects - Funded credit protection [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	CRM Effects/Collateral	Financial collateral simple method
	Role in the securitisation process	Sponsor
	Type of risk transfer	Traditional transactions
r370 c080	Metric	CRM substitution effects Outflows including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	CRM Effects/Collateral	CRM techniques substitution effect
	Role in the securitisation process	Sponsor
	Type of risk transfer	Traditional transactions
r370 c090	Metric	CRM substitution effects Inflows including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Sponsor
	Type of risk transfer	Traditional transactions
r370 c100	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Sponsor
r370 c110	Metric	CRM Financial collateral: adjusted value (Cvam) [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
	Role in the securitisation process	Sponsor
	Type of risk transfer	Traditional transactions
r370 c120	Metric	Fully adjusted exposure value E* including value adjustments and provisions [mi]
	Base	Exposures

r370 c120	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Sponsor
r370 c130	Metric	Fully adjusted exposure value E* including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Conversion factors for off-balance sheet items	0%
	Role in the securitisation process	Sponsor
r370 c140	Metric	Fully adjusted exposure value E* including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Conversion factors for off-balance sheet items	>0% and <=20%
	Role in the securitisation process	Sponsor
r370 c150	Metric	Fully adjusted exposure value E* including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Conversion factors for off-balance sheet items	>20% and <=50%
	Role in the securitisation process	Sponsor
r370 c160	Metric	Fully adjusted exposure value E* including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Conversion factors for off-balance sheet items	>50% and <=100%
	Role in the securitisation process	Sponsor
r370 c170	Metric	Exposure value, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Sponsor
r370 c180	Metric	Exposure value, including value adjustments and provisions, deducted from own funds [mi]
	Base	Own funds
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Sponsor
r370 c190	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Sponsor
r370 c200	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]

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r370 c200

Base	Exposures
Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
Exposure class	Items representing securitisation positions
Exposures by Credit Quality steps at reporting date	CQS 1 & S/T CQS 1
Methods to determine risk weights	Ratings Based Method
Role in the securitisation process	Sponsor
Use of external ratings	Direct issue credit assessment

r370 c210

Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
Base	Exposures
Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
Exposure class	Items representing securitisation positions
Exposures by Credit Quality steps at reporting date	CQS 2
Methods to determine risk weights	Ratings Based Method
Role in the securitisation process	Sponsor
Use of external ratings	Direct issue long-term credit assessment

r370 c220

Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
Base	Exposures
Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
Exposure class	Items representing securitisation positions
Exposures by Credit Quality steps at reporting date	CQS 3
Methods to determine risk weights	Ratings Based Method
Role in the securitisation process	Sponsor
Use of external ratings	Direct issue long-term credit assessment

r370 c230

Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
Base	Exposures
Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
Exposure class	Items representing securitisation positions
Exposures by Credit Quality steps at reporting date	CQS 4 & S/T CQS 2
Methods to determine risk weights	Ratings Based Method
Role in the securitisation process	Sponsor
Use of external ratings	Direct issue credit assessment

r370 c240

Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
Base	Exposures
Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
Exposure class	Items representing securitisation positions
Exposures by Credit Quality steps at reporting date	CQS 5
Methods to determine risk weights	Ratings Based Method
Role in the securitisation process	Sponsor
Use of external ratings	Direct issue long-term credit assessment

r370 c250

Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
Base	Exposures
Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
Exposure class	Items representing securitisation positions

r370 c250	Exposures by Credit Quality steps at reporting date	CQS 6
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Sponsor
	Use of external ratings	Direct issue long-term credit assessment
r370 c260	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 7 & S/T CQS 3
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Sponsor
	Use of external ratings	Direct issue credit assessment
r370 c270	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 8
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Sponsor
	Use of external ratings	Direct issue long-term credit assessment
r370 c280	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 9
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Sponsor
	Use of external ratings	Direct issue long-term credit assessment
r370 c290	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 10
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Sponsor
	Use of external ratings	Direct issue long-term credit assessment
r370 c300	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 11
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Sponsor

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r370 c300	Use of external ratings	Direct issue long-term credit assessment

r370 c310	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	ALL OTHER CQS
	Methods to determine risk weights	Ratings Based Method
	Risk weights	1250%
	Role in the securitisation process	Sponsor
	Use of external ratings	Direct issue credit assessment

r370 c320	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	1250% for positions not subject to any method
	Risk weights	1250%
	Role in the securitisation process	Sponsor
	Use of external ratings	Unrated exposure where a derived rating is not used

r370 c330	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Supervisory formula method
	Role in the securitisation process	Sponsor
	Use of external ratings	Without direct issue credit assessment

r370 c340	Metric	Average risk weight [pi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Supervisory formula method
	Role in the securitisation process	Sponsor
	Use of external ratings	Without direct issue credit assessment

r370 c350	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Look-Through-Approach
	Role in the securitisation process	Sponsor
	Use of external ratings	Without direct issue credit assessment

r370 c360	Metric	Average risk weight [pi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions

r370 c360

	Methods to determine risk weights	Look-Through-Approach
	Role in the securitisation process	Sponsor
	Use of external ratings	Without direct issue credit assessment

r370 c370

	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Internal Assessment Approach
	Role in the securitisation process	Sponsor
	Use of external ratings	Without direct issue credit assessment

r370 c380

	Metric	Average risk weight [pi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Internal Assessment Approach
	Role in the securitisation process	Sponsor
	Use of external ratings	Without direct issue credit assessment

r370 c390

	Metric	Reduction in RWA due to value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Sponsor

r370 c400

	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Sponsor

r370 c410

	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Sponsor
	Type of risk transfer	Synthetic transactions

r370 c420

	Metric	Overall effect (adjustment) due to infringement of the due diligence provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Sponsor

r370 c430

	Metric	Adjustment to the risk-weighted exposure amount due to maturity mismatches [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Sponsor

r370 c440	Metric	Risk weighted exposure amount before CAP [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Sponsor

r380 c050	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Sponsor
	Type of securitisation	Securitisation. Most senior tranche.
	Type of underlying	Underlying positions others than securitisation positions

r380 c060	Metric	CRM substitution effects - Unfunded credit protection: adjusted values (GA) [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	CRM Effects/Collateral	Unfunded credit protection - Substitution effect
	Role in the securitisation process	Sponsor
	Type of risk transfer	Traditional transactions
	Type of securitisation	Securitisation. Most senior tranche.
	Type of underlying	Underlying positions others than securitisation positions

r380 c070	Metric	CRM substitution effects - Funded credit protection [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	CRM Effects/Collateral	Financial collateral simple method
	Role in the securitisation process	Sponsor
	Type of risk transfer	Traditional transactions
	Type of securitisation	Securitisation. Most senior tranche.
	Type of underlying	Underlying positions others than securitisation positions

r380 c080	Metric	CRM substitution effects Outflows including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	CRM Effects/Collateral	CRM techniques substitution effect
	Role in the securitisation process	Sponsor
	Type of risk transfer	Traditional transactions
	Type of securitisation	Securitisation. Most senior tranche.
	Type of underlying	Underlying positions others than securitisation positions

r380 c090	Metric	CRM substitution effects Inflows including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions

r380 c090	Role in the securitisation process	Sponsor
	Type of risk transfer	Traditional transactions
	Type of securitisation	Securitisation. Most senior tranche.
	Type of underlying	Underlying positions others than securitisation positions

r380 c100	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Sponsor
	Type of securitisation	Securitisation. Most senior tranche.
	Type of underlying	Underlying positions others than securitisation positions

r380 c110	Metric	CRM Financial collateral: adjusted value (Cvam) [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
	Role in the securitisation process	Sponsor
	Type of risk transfer	Traditional transactions
	Type of securitisation	Securitisation. Most senior tranche.
	Type of underlying	Underlying positions others than securitisation positions

r380 c120	Metric	Fully adjusted exposure value E* including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Sponsor
	Type of securitisation	Securitisation. Most senior tranche.
	Type of underlying	Underlying positions others than securitisation positions

r380 c130	Metric	Fully adjusted exposure value E* including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Conversion factors for off-balance sheet items	0%
	Role in the securitisation process	Sponsor
	Type of securitisation	Securitisation. Most senior tranche.
	Type of underlying	Underlying positions others than securitisation positions

r380 c140	Metric	Fully adjusted exposure value E* including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Conversion factors for off-balance sheet items	>0% and <=20%
	Role in the securitisation process	Sponsor
	Type of securitisation	Securitisation. Most senior tranche.
	Type of underlying	Underlying positions others than securitisation positions

r380 c150		
	Metric	Fully adjusted exposure value E* including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Conversion factors for off-balance sheet items	>20% and <=50%
	Role in the securitisation process	Sponsor
	Type of securitisation	Securitisation. Most senior tranche.
	Type of underlying	Underlying positions others than securitisation positions
r380 c160		
	Metric	Fully adjusted exposure value E* including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Conversion factors for off-balance sheet items	>50% and <=100%
	Role in the securitisation process	Sponsor
	Type of securitisation	Securitisation. Most senior tranche.
	Type of underlying	Underlying positions others than securitisation positions
r380 c170		
	Metric	Exposure value, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Sponsor
	Type of securitisation	Securitisation. Most senior tranche.
	Type of underlying	Underlying positions others than securitisation positions
r380 c180		
	Metric	Exposure value, including value adjustments and provisions, deducted from own funds [mi]
	Base	Own funds
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Sponsor
	Type of securitisation	Securitisation. Most senior tranche.
	Type of underlying	Underlying positions others than securitisation positions
r380 c190		
	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Sponsor
	Type of securitisation	Securitisation. Most senior tranche.
	Type of underlying	Underlying positions others than securitisation positions
r380 c200		
	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 1 & S/T CQS 1
	Methods to determine risk weights	Ratings Based Method

r380 c200	Role in the securitisation process	Sponsor
	Type of securitisation	Securitisation. Most senior tranche.
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Direct issue credit assessment
r380 c210	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 2
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Sponsor
	Type of securitisation	Securitisation. Most senior tranche.
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Direct issue long-term credit assessment
r380 c220	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 3
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Sponsor
	Type of securitisation	Securitisation. Most senior tranche.
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Direct issue long-term credit assessment
r380 c230	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 4 & S/T CQS 2
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Sponsor
	Type of securitisation	Securitisation. Most senior tranche.
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Direct issue credit assessment
r380 c240	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 5
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Sponsor
	Type of securitisation	Securitisation. Most senior tranche.
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Direct issue long-term credit assessment

r380 c250	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 6
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Sponsor
	Type of securitisation	Securitisation. Most senior tranche.
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Direct issue long-term credit assessment
r380 c260	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 7 & S/T CQS 3
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Sponsor
	Type of securitisation	Securitisation. Most senior tranche.
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Direct issue credit assessment
r380 c270	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 8
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Sponsor
	Type of securitisation	Securitisation. Most senior tranche.
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Direct issue long-term credit assessment
r380 c280	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 9
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Sponsor
	Type of securitisation	Securitisation. Most senior tranche.
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Direct issue long-term credit assessment
r380 c290	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives

r380 c290	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 10
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Sponsor
	Type of securitisation	Securitisation. Most senior tranche.
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Direct issue long-term credit assessment
r380 c300	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 11
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Sponsor
	Type of securitisation	Securitisation. Most senior tranche.
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Direct issue long-term credit assessment
r380 c310	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	ALL OTHER CQS
	Methods to determine risk weights	Ratings Based Method
	Risk weights	1250%
	Role in the securitisation process	Sponsor
	Type of securitisation	Securitisation. Most senior tranche.
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Direct issue credit assessment
r380 c320	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	1250% for positions not subject to any method
	Risk weights	1250%
	Role in the securitisation process	Sponsor
	Type of securitisation	Securitisation. Most senior tranche.
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Unrated exposure where a derived rating is not used
r380 c330	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Supervisory formula method
	Role in the securitisation process	Sponsor

r380 c330	Type of securitisation	Securitisation. Most senior tranche.
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Without direct issue credit assessment

r380 c340	Metric	Average risk weight [pi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Supervisory formula method
	Role in the securitisation process	Sponsor
	Type of securitisation	Securitisation. Most senior tranche.
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Without direct issue credit assessment

r380 c350	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Look-Through-Approach
	Role in the securitisation process	Sponsor
	Type of securitisation	Securitisation. Most senior tranche.
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Without direct issue credit assessment

r380 c360	Metric	Average risk weight [pi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Look-Through-Approach
	Role in the securitisation process	Sponsor
	Type of securitisation	Securitisation. Most senior tranche.
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Without direct issue credit assessment

r380 c370	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Internal Assessment Approach
	Role in the securitisation process	Sponsor
	Type of securitisation	Securitisation. Most senior tranche.
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Without direct issue credit assessment

r380 c380	Metric	Average risk weight [pi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions

COREP

r380 c380	Methods to determine risk weights	Internal Assessment Approach	
	Role in the securitisation process	Sponsor	
	Type of securitisation	Securitisation. Most senior tranche.	
	Type of underlying	Underlying positions others than securitisation positions	
	Use of external ratings	Without direct issue credit assessment	
r380 c390	Metric	Reduction in RWA due to value adjustments and provisions [mi]	
	Base	Exposures	
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives	
	Exposure class	Items representing securitisation positions	
	Role in the securitisation process	Sponsor	
	Type of securitisation	Securitisation. Most senior tranche.	
	Type of underlying	Underlying positions others than securitisation positions	
r380 c400	Metric	Risk weighted exposure amount [mi]	
	Base	Exposures	
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives	
	Exposure class	Items representing securitisation positions	
	Role in the securitisation process	Sponsor	
	Type of securitisation	Securitisation. Most senior tranche.	
	Type of underlying	Underlying positions others than securitisation positions	
r380 c410	Metric	Risk weighted exposure amount [mi]	
	Base	Exposures	
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives	
	Exposure class	Items representing securitisation positions	
	Role in the securitisation process	Sponsor	
	Type of risk transfer	Synthetic transactions	
	Type of securitisation	Securitisation. Most senior tranche.	
	Type of underlying	Underlying positions others than securitisation positions	
r380 c420	Metric	Overall effect (adjustment) due to infringement of the due diligence provisions [mi]	
	Base	Exposures	
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives	
	Exposure class	Items representing securitisation positions	
	Role in the securitisation process	Sponsor	
	Type of securitisation	Securitisation. Most senior tranche.	
	Type of underlying	Underlying positions others than securitisation positions	
r380 c430	Metric	Adjustment to the risk-weighted exposure amount due to maturity mismatches [mi]	
	Base	Exposures	
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives	
	Exposure class	Items representing securitisation positions	
	Role in the securitisation process	Sponsor	
	Type of securitisation	Securitisation. Most senior tranche.	
	Type of underlying	Underlying positions others than securitisation positions	
r380 c440	Metric	Risk weighted exposure amount before CAP [mi]	
	Base	Exposures	

COREP

r380 c440	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Sponsor
	Type of securitisation	Securitisation. Most senior tranche.
	Type of underlying	Underlying positions others than securitisation positions
r390 c050	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Sponsor
	Type of securitisation	Securitisation
	Type of underlying	Underlying positions others than securitisation positions
r390 c060	Metric	CRM substitution effects - Unfunded credit protection: adjusted values (GA) [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	CRM Effects/Collateral	Unfunded credit protection - Substitution effect
	Role in the securitisation process	Sponsor
	Type of risk transfer	Traditional transactions
	Type of securitisation	Securitisation
	Type of underlying	Underlying positions others than securitisation positions
r390 c070	Metric	CRM substitution effects - Funded credit protection [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	CRM Effects/Collateral	Financial collateral simple method
	Role in the securitisation process	Sponsor
	Type of risk transfer	Traditional transactions
	Type of securitisation	Securitisation
	Type of underlying	Underlying positions others than securitisation positions
r390 c080	Metric	CRM substitution effects Outflows including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	CRM Effects/Collateral	CRM techniques substitution effect
	Role in the securitisation process	Sponsor
	Type of risk transfer	Traditional transactions
	Type of securitisation	Securitisation
	Type of underlying	Underlying positions others than securitisation positions
r390 c090	Metric	CRM substitution effects Inflows including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions

r390 c090	Role in the securitisation process	Sponsor
	Type of risk transfer	Traditional transactions
	Type of securitisation	Securitisation
	Type of underlying	Underlying positions others than securitisation positions

r390 c100	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Sponsor
	Type of securitisation	Securitisation
	Type of underlying	Underlying positions others than securitisation positions

r390 c110	Metric	CRM Financial collateral: adjusted value (Cvam) [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
	Role in the securitisation process	Sponsor
	Type of risk transfer	Traditional transactions
	Type of securitisation	Securitisation
	Type of underlying	Underlying positions others than securitisation positions

r390 c120	Metric	Fully adjusted exposure value E* including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Sponsor
	Type of securitisation	Securitisation
	Type of underlying	Underlying positions others than securitisation positions

r390 c130	Metric	Fully adjusted exposure value E* including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Conversion factors for off-balance sheet items	0%
	Role in the securitisation process	Sponsor
	Type of securitisation	Securitisation
	Type of underlying	Underlying positions others than securitisation positions

r390 c140	Metric	Fully adjusted exposure value E* including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Conversion factors for off-balance sheet items	>0% and <=20%
	Role in the securitisation process	Sponsor
	Type of securitisation	Securitisation
	Type of underlying	Underlying positions others than securitisation positions

COREP

r390 c150

Metric	Fully adjusted exposure value E* including value adjustments and provisions [mi]
Base	Exposures
Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
Exposure class	Items representing securitisation positions
Conversion factors for off-balance sheet items	>20% and <=50%
Role in the securitisation process	Sponsor
Type of securitisation	Securitisation
Type of underlying	Underlying positions others than securitisation positions

r390 c160

Metric	Fully adjusted exposure value E* including value adjustments and provisions [mi]
Base	Exposures
Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
Exposure class	Items representing securitisation positions
Conversion factors for off-balance sheet items	>50% and <=100%
Role in the securitisation process	Sponsor
Type of securitisation	Securitisation
Type of underlying	Underlying positions others than securitisation positions

r390 c170

Metric	Exposure value, including value adjustments and provisions [mi]
Base	Exposures
Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
Exposure class	Items representing securitisation positions
Role in the securitisation process	Sponsor
Type of securitisation	Securitisation
Type of underlying	Underlying positions others than securitisation positions

r390 c180

Metric	Exposure value, including value adjustments and provisions, deducted from own funds [mi]
Base	Own funds
Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
Exposure class	Items representing securitisation positions
Role in the securitisation process	Sponsor
Type of securitisation	Securitisation
Type of underlying	Underlying positions others than securitisation positions

r390 c190

Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
Base	Exposures
Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
Exposure class	Items representing securitisation positions
Role in the securitisation process	Sponsor
Type of securitisation	Securitisation
Type of underlying	Underlying positions others than securitisation positions

r390 c200

Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
Base	Exposures
Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
Exposure class	Items representing securitisation positions
Exposures by Credit Quality steps at reporting date	CQS 1 & S/T CQS 1
Methods to determine risk weights	Ratings Based Method

r390 c200	Role in the securitisation process	Sponsor
	Type of securitisation	Securitisation
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Direct issue credit assessment

r390 c210	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 2
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Sponsor
	Type of securitisation	Securitisation
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Direct issue long-term credit assessment

r390 c220	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 3
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Sponsor
	Type of securitisation	Securitisation
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Direct issue long-term credit assessment

r390 c230	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 4 & S/T CQS 2
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Sponsor
	Type of securitisation	Securitisation
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Direct issue credit assessment

r390 c240	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 5
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Sponsor
	Type of securitisation	Securitisation
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Direct issue long-term credit assessment

r390 c250	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 6
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Sponsor
	Type of securitisation	Securitisation
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Direct issue long-term credit assessment

r390 c260	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 7 & S/T CQS 3
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Sponsor
	Type of securitisation	Securitisation
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Direct issue credit assessment

r390 c270	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 8
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Sponsor
	Type of securitisation	Securitisation
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Direct issue long-term credit assessment

r390 c280	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 9
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Sponsor
	Type of securitisation	Securitisation
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Direct issue long-term credit assessment

r390 c290	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives

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r390 c290

Exposure class	Items representing securitisation positions
Exposures by Credit Quality steps at reporting date	CQS 10
Methods to determine risk weights	Ratings Based Method
Role in the securitisation process	Sponsor
Type of securitisation	Securitisation
Type of underlying	Underlying positions others than securitisation positions
Use of external ratings	Direct issue long-term credit assessment

r390 c300

Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
Base	Exposures
Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
Exposure class	Items representing securitisation positions
Exposures by Credit Quality steps at reporting date	CQS 11
Methods to determine risk weights	Ratings Based Method
Role in the securitisation process	Sponsor
Type of securitisation	Securitisation
Type of underlying	Underlying positions others than securitisation positions
Use of external ratings	Direct issue long-term credit assessment

r390 c310

Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
Base	Exposures
Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
Exposure class	Items representing securitisation positions
Exposures by Credit Quality steps at reporting date	ALL OTHER CQS
Methods to determine risk weights	Ratings Based Method
Risk weights	1250%
Role in the securitisation process	Sponsor
Type of securitisation	Securitisation
Type of underlying	Underlying positions others than securitisation positions
Use of external ratings	Direct issue credit assessment

r390 c320

Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
Base	Exposures
Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
Exposure class	Items representing securitisation positions
Methods to determine risk weights	1250% for positions not subject to any method
Risk weights	1250%
Role in the securitisation process	Sponsor
Type of securitisation	Securitisation
Type of underlying	Underlying positions others than securitisation positions
Use of external ratings	Unrated exposure where a derived rating is not used

r390 c330

Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
Base	Exposures
Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
Exposure class	Items representing securitisation positions
Methods to determine risk weights	Supervisory formula method
Role in the securitisation process	Sponsor

r390 c330	Type of securitisation	Securitisation
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Without direct issue credit assessment

r390 c340	Metric	Average risk weight [pi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Supervisory formula method
	Role in the securitisation process	Sponsor
	Type of securitisation	Securitisation
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Without direct issue credit assessment

r390 c350	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Look-Through-Approach
	Role in the securitisation process	Sponsor
	Type of securitisation	Securitisation
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Without direct issue credit assessment

r390 c360	Metric	Average risk weight [pi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Look-Through-Approach
	Role in the securitisation process	Sponsor
	Type of securitisation	Securitisation
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Without direct issue credit assessment

r390 c370	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Internal Assessment Approach
	Role in the securitisation process	Sponsor
	Type of securitisation	Securitisation
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Without direct issue credit assessment

r390 c380	Metric	Average risk weight [pi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions

r390 c380	Methods to determine risk weights	Internal Assessment Approach
	Role in the securitisation process	Sponsor
	Type of securitisation	Securitisation
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Without direct issue credit assessment
r390 c390	Metric	Reduction in RWA due to value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Sponsor
	Type of securitisation	Securitisation
	Type of underlying	Underlying positions others than securitisation positions
r390 c400	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Sponsor
	Type of securitisation	Securitisation
	Type of underlying	Underlying positions others than securitisation positions
r390 c410	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Sponsor
	Type of risk transfer	Synthetic transactions
	Type of securitisation	Securitisation
	Type of underlying	Underlying positions others than securitisation positions
r390 c420	Metric	Overall effect (adjustment) due to infringement of the due diligence provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Sponsor
	Type of securitisation	Securitisation
	Type of underlying	Underlying positions others than securitisation positions
r390 c430	Metric	Adjustment to the risk-weighted exposure amount due to maturity mismatches [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Sponsor
	Type of securitisation	Securitisation
	Type of underlying	Underlying positions others than securitisation positions
r390 c440	Metric	Risk weighted exposure amount before CAP [mi]
	Base	Exposures

r390 c440	Main category		Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class		Items representing securitisation positions
	Role in the securitisation process		Sponsor
	Type of securitisation		Securitisation
	Type of underlying		Underlying positions others than securitisation positions
r400 c050	Metric		Original exposure pre conversion factors [mi]
	Base		Exposures
	Main category		Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class		Items representing securitisation positions
	Role in the securitisation process		Sponsor
	Type of securitisation		Securitisation. Effective number of exposures securitised less than six.
	Type of underlying		Underlying positions others than securitisation positions
r400 c060	Metric		CRM substitution effects - Unfunded credit protection: adjusted values (GA) [mi]
	Base		Exposures
	Main category		Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class		Items representing securitisation positions
	CRM Effects/Collateral		Unfunded credit protection - Substitution effect
	Role in the securitisation process		Sponsor
	Type of risk transfer		Traditional transactions
	Type of securitisation		Securitisation. Effective number of exposures securitised less than six.
	Type of underlying		Underlying positions others than securitisation positions
r400 c070	Metric		CRM substitution effects - Funded credit protection [mi]
	Base		Exposures
	Main category		Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class		Items representing securitisation positions
	CRM Effects/Collateral		Financial collateral simple method
	Role in the securitisation process		Sponsor
	Type of risk transfer		Traditional transactions
	Type of securitisation		Securitisation. Effective number of exposures securitised less than six.
	Type of underlying		Underlying positions others than securitisation positions
r400 c080	Metric		CRM substitution effects Outflows including value adjustments and provisions [mi]
	Base		Exposures
	Main category		Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class		Items representing securitisation positions
	CRM Effects/Collateral		CRM techniques substitution effect
	Role in the securitisation process		Sponsor
	Type of risk transfer		Traditional transactions
	Type of securitisation		Securitisation. Effective number of exposures securitised less than six.
	Type of underlying		Underlying positions others than securitisation positions
r400 c090	Metric		CRM substitution effects Inflows including value adjustments and provisions [mi]
	Base		Exposures
	Main category		Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class		Items representing securitisation positions

r400 c090	Role in the securitisation process	Sponsor
	Type of risk transfer	Traditional transactions
	Type of securitisation	Securitisation. Effective number of exposures securitised less than six.
	Type of underlying	Underlying positions others than securitisation positions
r400 c100	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Sponsor
	Type of securitisation	Securitisation. Effective number of exposures securitised less than six.
	Type of underlying	Underlying positions others than securitisation positions
r400 c110	Metric	CRM Financial collateral: adjusted value (Cvam) [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
	Role in the securitisation process	Sponsor
	Type of risk transfer	Traditional transactions
	Type of securitisation	Securitisation. Effective number of exposures securitised less than six.
	Type of underlying	Underlying positions others than securitisation positions
r400 c120	Metric	Fully adjusted exposure value E* including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Sponsor
	Type of securitisation	Securitisation. Effective number of exposures securitised less than six.
	Type of underlying	Underlying positions others than securitisation positions
r400 c130	Metric	Fully adjusted exposure value E* including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Conversion factors for off-balance sheet items	0%
	Role in the securitisation process	Sponsor
	Type of securitisation	Securitisation. Effective number of exposures securitised less than six.
	Type of underlying	Underlying positions others than securitisation positions
r400 c140	Metric	Fully adjusted exposure value E* including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Conversion factors for off-balance sheet items	>0% and <=20%
	Role in the securitisation process	Sponsor
	Type of securitisation	Securitisation. Effective number of exposures securitised less than six.
	Type of underlying	Underlying positions others than securitisation positions

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r400 c150

Metric	Fully adjusted exposure value E* including value adjustments and provisions [mi]
Base	Exposures
Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
Exposure class	Items representing securitisation positions
Conversion factors for off-balance sheet items	>20% and <=50%
Role in the securitisation process	Sponsor
Type of securitisation	Securitisation. Effective number of exposures securitised less than six.
Type of underlying	Underlying positions others than securitisation positions

r400 c160

Metric	Fully adjusted exposure value E* including value adjustments and provisions [mi]
Base	Exposures
Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
Exposure class	Items representing securitisation positions
Conversion factors for off-balance sheet items	>50% and <=100%
Role in the securitisation process	Sponsor
Type of securitisation	Securitisation. Effective number of exposures securitised less than six.
Type of underlying	Underlying positions others than securitisation positions

r400 c170

Metric	Exposure value, including value adjustments and provisions [mi]
Base	Exposures
Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
Exposure class	Items representing securitisation positions
Role in the securitisation process	Sponsor
Type of securitisation	Securitisation. Effective number of exposures securitised less than six.
Type of underlying	Underlying positions others than securitisation positions

r400 c180

Metric	Exposure value, including value adjustments and provisions, deducted from own funds [mi]
Base	Own funds
Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
Exposure class	Items representing securitisation positions
Role in the securitisation process	Sponsor
Type of securitisation	Securitisation. Effective number of exposures securitised less than six.
Type of underlying	Underlying positions others than securitisation positions

r400 c190

Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
Base	Exposures
Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
Exposure class	Items representing securitisation positions
Role in the securitisation process	Sponsor
Type of securitisation	Securitisation. Effective number of exposures securitised less than six.
Type of underlying	Underlying positions others than securitisation positions

r400 c200

Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
Base	Exposures
Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
Exposure class	Items representing securitisation positions
Exposures by Credit Quality steps at reporting date	CQS 1 & S/T CQS 1
Methods to determine risk weights	Ratings Based Method

COREP

r400 c200	Role in the securitisation process	Sponsor	
	Type of securitisation	Securitisation. Effective number of exposures securitised less than six.	
	Type of underlying	Underlying positions others than securitisation positions	
	Use of external ratings	Direct issue credit assessment	

r400 c210	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 2
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Sponsor
	Type of securitisation	Securitisation. Effective number of exposures securitised less than six.
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Direct issue long-term credit assessment

r400 c220	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 3
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Sponsor
	Type of securitisation	Securitisation. Effective number of exposures securitised less than six.
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Direct issue long-term credit assessment

r400 c230	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 4 & S/T CQS 2
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Sponsor
	Type of securitisation	Securitisation. Effective number of exposures securitised less than six.
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Direct issue credit assessment

r400 c240	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 5
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Sponsor
	Type of securitisation	Securitisation. Effective number of exposures securitised less than six.
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Direct issue long-term credit assessment

COREP

r400 c250

Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
Base	Exposures
Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
Exposure class	Items representing securitisation positions
Exposures by Credit Quality steps at reporting date	CQS 6
Methods to determine risk weights	Ratings Based Method
Role in the securitisation process	Sponsor
Type of securitisation	Securitisation. Effective number of exposures securitised less than six.
Type of underlying	Underlying positions others than securitisation positions
Use of external ratings	Direct issue long-term credit assessment

r400 c260

Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
Base	Exposures
Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
Exposure class	Items representing securitisation positions
Exposures by Credit Quality steps at reporting date	CQS 7 & S/T CQS 3
Methods to determine risk weights	Ratings Based Method
Role in the securitisation process	Sponsor
Type of securitisation	Securitisation. Effective number of exposures securitised less than six.
Type of underlying	Underlying positions others than securitisation positions
Use of external ratings	Direct issue credit assessment

r400 c270

Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
Base	Exposures
Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
Exposure class	Items representing securitisation positions
Exposures by Credit Quality steps at reporting date	CQS 8
Methods to determine risk weights	Ratings Based Method
Role in the securitisation process	Sponsor
Type of securitisation	Securitisation. Effective number of exposures securitised less than six.
Type of underlying	Underlying positions others than securitisation positions
Use of external ratings	Direct issue long-term credit assessment

r400 c280

Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
Base	Exposures
Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
Exposure class	Items representing securitisation positions
Exposures by Credit Quality steps at reporting date	CQS 9
Methods to determine risk weights	Ratings Based Method
Role in the securitisation process	Sponsor
Type of securitisation	Securitisation. Effective number of exposures securitised less than six.
Type of underlying	Underlying positions others than securitisation positions
Use of external ratings	Direct issue long-term credit assessment

r400 c290

Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
Base	Exposures
Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives

r400 c290	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 10
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Sponsor
	Type of securitisation	Securitisation. Effective number of exposures securitised less than six.
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Direct issue long-term credit assessment
r400 c300	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 11
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Sponsor
	Type of securitisation	Securitisation. Effective number of exposures securitised less than six.
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Direct issue long-term credit assessment
r400 c310	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	ALL OTHER CQS
	Methods to determine risk weights	Ratings Based Method
	Risk weights	1250%
	Role in the securitisation process	Sponsor
	Type of securitisation	Securitisation. Effective number of exposures securitised less than six.
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Direct issue credit assessment
r400 c320	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	1250% for positions not subject to any method
	Risk weights	1250%
	Role in the securitisation process	Sponsor
	Type of securitisation	Securitisation. Effective number of exposures securitised less than six.
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Unrated exposure where a derived rating is not used
r400 c330	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Supervisory formula method
	Role in the securitisation process	Sponsor

r400 c330	Type of securitisation	Securitisation. Effective number of exposures securitised less than six.
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Without direct issue credit assessment

r400 c340	Metric	Average risk weight [pi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Supervisory formula method
	Role in the securitisation process	Sponsor
	Type of securitisation	Securitisation. Effective number of exposures securitised less than six.
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Without direct issue credit assessment

r400 c350	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Look-Through-Approach
	Role in the securitisation process	Sponsor
	Type of securitisation	Securitisation. Effective number of exposures securitised less than six.
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Without direct issue credit assessment

r400 c360	Metric	Average risk weight [pi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Look-Through-Approach
	Role in the securitisation process	Sponsor
	Type of securitisation	Securitisation. Effective number of exposures securitised less than six.
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Without direct issue credit assessment

r400 c370	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Internal Assessment Approach
	Role in the securitisation process	Sponsor
	Type of securitisation	Securitisation. Effective number of exposures securitised less than six.
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Without direct issue credit assessment

r400 c380	Metric	Average risk weight [pi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions

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r400 c380	Methods to determine risk weights	Internal Assessment Approach
	Role in the securitisation process	Sponsor
	Type of securitisation	Securitisation. Effective number of exposures securitised less than six.
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Without direct issue credit assessment
r400 c390	Metric	Reduction in RWA due to value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Sponsor
	Type of securitisation	Securitisation. Effective number of exposures securitised less than six.
	Type of underlying	Underlying positions others than securitisation positions
r400 c400	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Sponsor
	Type of securitisation	Securitisation. Effective number of exposures securitised less than six.
	Type of underlying	Underlying positions others than securitisation positions
r400 c410	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Sponsor
	Type of risk transfer	Synthetic transactions
	Type of securitisation	Securitisation. Effective number of exposures securitised less than six.
	Type of underlying	Underlying positions others than securitisation positions
r400 c420	Metric	Overall effect (adjustment) due to infringement of the due diligence provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Sponsor
	Type of securitisation	Securitisation. Effective number of exposures securitised less than six.
	Type of underlying	Underlying positions others than securitisation positions
r400 c430	Metric	Adjustment to the risk-weighted exposure amount due to maturity mismatches [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Sponsor
	Type of securitisation	Securitisation. Effective number of exposures securitised less than six.
	Type of underlying	Underlying positions others than securitisation positions
r400 c440	Metric	Risk weighted exposure amount before CAP [mi]
	Base	Exposures

r400 c440	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives	
	Exposure class	Items representing securitisation positions	
	Role in the securitisation process	Sponsor	
	Type of securitisation	Securitisation. Effective number of exposures securitised less than six.	
	Type of underlying	Underlying positions others than securitisation positions	
r410 c050	Metric	Original exposure pre conversion factors [mi]	
	Base	Exposures	
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives	
	Exposure class	Items representing securitisation positions	
	Role in the securitisation process	Sponsor	
	Type of securitisation	Re-Securitisation in the most senior tranche and none of the underlying exposures being re-securitisation exposures	
	Type of underlying	Securitisation, Re-Securitisation	
r410 c060	Metric	CRM substitution effects - Unfunded credit protection: adjusted values (GA) [mi]	
	Base	Exposures	
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives	
	Exposure class	Items representing securitisation positions	
	CRM Effects/Collateral	Unfunded credit protection - Substitution effect	
	Role in the securitisation process	Sponsor	
	Type of risk transfer	Traditional transactions	
	Type of securitisation	Re-Securitisation in the most senior tranche and none of the underlying exposures being re-securitisation exposures	
	Type of underlying	Securitisation, Re-Securitisation	
r410 c070	Metric	CRM substitution effects - Funded credit protection [mi]	
	Base	Exposures	
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives	
	Exposure class	Items representing securitisation positions	
	CRM Effects/Collateral	Financial collateral simple method	
	Role in the securitisation process	Sponsor	
	Type of risk transfer	Traditional transactions	
	Type of securitisation	Re-Securitisation in the most senior tranche and none of the underlying exposures being re-securitisation exposures	
	Type of underlying	Securitisation, Re-Securitisation	
r410 c080	Metric	CRM substitution effects Outflows including value adjustments and provisions [mi]	
	Base	Exposures	
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives	
	Exposure class	Items representing securitisation positions	
	CRM Effects/Collateral	CRM techniques substitution effect	
	Role in the securitisation process	Sponsor	
	Type of risk transfer	Traditional transactions	
	Type of securitisation	Re-Securitisation in the most senior tranche and none of the underlying exposures being re-securitisation exposures	
	Type of underlying	Securitisation, Re-Securitisation	
r410 c090	Metric	CRM substitution effects Inflows including value adjustments and provisions [mi]	
	Base	Exposures	
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives	
	Exposure class	Items representing securitisation positions	

r410 c090	Role in the securitisation process	Sponsor
	Type of risk transfer	Traditional transactions
	Type of securitisation	Re-Securitisation in the most senior tranche and none of the underlying exposures being re-securitisation exposures
	Type of underlying	Securitisation, Re-Securitisation
r410 c100	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Sponsor
	Type of securitisation	Re-Securitisation in the most senior tranche and none of the underlying exposures being re-securitisation exposures
	Type of underlying	Securitisation, Re-Securitisation
r410 c110	Metric	CRM Financial collateral: adjusted value (Cvam) [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
	Role in the securitisation process	Sponsor
	Type of risk transfer	Traditional transactions
	Type of securitisation	Re-Securitisation in the most senior tranche and none of the underlying exposures being re-securitisation exposures
	Type of underlying	Securitisation, Re-Securitisation
r410 c120	Metric	Fully adjusted exposure value E* including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Sponsor
	Type of securitisation	Re-Securitisation in the most senior tranche and none of the underlying exposures being re-securitisation exposures
	Type of underlying	Securitisation, Re-Securitisation
r410 c130	Metric	Fully adjusted exposure value E* including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Conversion factors for off-balance sheet items	0%
	Role in the securitisation process	Sponsor
	Type of securitisation	Re-Securitisation in the most senior tranche and none of the underlying exposures being re-securitisation exposures
	Type of underlying	Securitisation, Re-Securitisation
r410 c140	Metric	Fully adjusted exposure value E* including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Conversion factors for off-balance sheet items	>0% and <=20%
	Role in the securitisation process	Sponsor
	Type of securitisation	Re-Securitisation in the most senior tranche and none of the underlying exposures being re-securitisation exposures
	Type of underlying	Securitisation, Re-Securitisation

r410 c150		
	Metric	Fully adjusted exposure value E* including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Conversion factors for off-balance sheet items	>20% and <=50%
	Role in the securitisation process	Sponsor
	Type of securitisation	Re-Securitisation in the most senior tranche and none of the underlying exposures being re-securitisation exposures
	Type of underlying	Securitisation, Re-Securitisation
r410 c160		
	Metric	Fully adjusted exposure value E* including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Conversion factors for off-balance sheet items	>50% and <=100%
	Role in the securitisation process	Sponsor
	Type of securitisation	Re-Securitisation in the most senior tranche and none of the underlying exposures being re-securitisation exposures
	Type of underlying	Securitisation, Re-Securitisation
r410 c170		
	Metric	Exposure value, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Sponsor
	Type of securitisation	Re-Securitisation in the most senior tranche and none of the underlying exposures being re-securitisation exposures
	Type of underlying	Securitisation, Re-Securitisation
r410 c180		
	Metric	Exposure value, including value adjustments and provisions, deducted from own funds [mi]
	Base	Own funds
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Sponsor
	Type of securitisation	Re-Securitisation in the most senior tranche and none of the underlying exposures being re-securitisation exposures
	Type of underlying	Securitisation, Re-Securitisation
r410 c190		
	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Sponsor
	Type of securitisation	Re-Securitisation in the most senior tranche and none of the underlying exposures being re-securitisation exposures
	Type of underlying	Securitisation, Re-Securitisation
r410 c200		
	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 1 & S/T CQS 1
	Methods to determine risk weights	Ratings Based Method

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r410 c200	Role in the securitisation process	Sponsor
	Type of securitisation	Re-Securitisation in the most senior tranche and none of the underlying exposures being re-securitisation exposures
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Direct issue credit assessment

r410 c210	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 2
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Sponsor
	Type of securitisation	Re-Securitisation in the most senior tranche and none of the underlying exposures being re-securitisation exposures
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Direct issue long-term credit assessment

r410 c220	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 3
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Sponsor
	Type of securitisation	Re-Securitisation in the most senior tranche and none of the underlying exposures being re-securitisation exposures
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Direct issue long-term credit assessment

r410 c230	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 4 & S/T CQS 2
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Sponsor
	Type of securitisation	Re-Securitisation in the most senior tranche and none of the underlying exposures being re-securitisation exposures
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Direct issue credit assessment

r410 c240	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 5
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Sponsor
	Type of securitisation	Re-Securitisation in the most senior tranche and none of the underlying exposures being re-securitisation exposures
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Direct issue long-term credit assessment

r410 c250	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 6
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Sponsor
	Type of securitisation	Re-Securitisation in the most senior tranche and none of the underlying exposures being re-securitisation exposures
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Direct issue long-term credit assessment
r410 c260	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 7 & S/T CQS 3
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Sponsor
	Type of securitisation	Re-Securitisation in the most senior tranche and none of the underlying exposures being re-securitisation exposures
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Direct issue credit assessment
r410 c270	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 8
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Sponsor
	Type of securitisation	Re-Securitisation in the most senior tranche and none of the underlying exposures being re-securitisation exposures
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Direct issue long-term credit assessment
r410 c280	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 9
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Sponsor
	Type of securitisation	Re-Securitisation in the most senior tranche and none of the underlying exposures being re-securitisation exposures
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Direct issue long-term credit assessment
r410 c290	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives

r410 c290	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 10
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Sponsor
	Type of securitisation	Re-Securitisation in the most senior tranche and none of the underlying exposures being re-securitisation exposures
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Direct issue long-term credit assessment
r410 c300	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 11
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Sponsor
	Type of securitisation	Re-Securitisation in the most senior tranche and none of the underlying exposures being re-securitisation exposures
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Direct issue long-term credit assessment
r410 c310	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	ALL OTHER CQS
	Methods to determine risk weights	Ratings Based Method
	Risk weights	1250%
	Role in the securitisation process	Sponsor
	Type of securitisation	Re-Securitisation in the most senior tranche and none of the underlying exposures being re-securitisation exposures
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Direct issue credit assessment
r410 c320	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	1250% for positions not subject to any method
	Risk weights	1250%
	Role in the securitisation process	Sponsor
	Type of securitisation	Re-Securitisation in the most senior tranche and none of the underlying exposures being re-securitisation exposures
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Unrated exposure where a derived rating is not used
r410 c330	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Supervisory formula method
	Role in the securitisation process	Sponsor

r410 c330	Type of securitisation	Re-Securitisation in the most senior tranche and none of the underlying exposures being re-securitisation exposures
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Without direct issue credit assessment
r410 c340	Metric	Average risk weight [pi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Supervisory formula method
	Role in the securitisation process	Sponsor
	Type of securitisation	Re-Securitisation in the most senior tranche and none of the underlying exposures being re-securitisation exposures
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Without direct issue credit assessment
r410 c350	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Look-Through-Approach
	Role in the securitisation process	Sponsor
	Type of securitisation	Re-Securitisation in the most senior tranche and none of the underlying exposures being re-securitisation exposures
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Without direct issue credit assessment
r410 c360	Metric	Average risk weight [pi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Look-Through-Approach
	Role in the securitisation process	Sponsor
	Type of securitisation	Re-Securitisation in the most senior tranche and none of the underlying exposures being re-securitisation exposures
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Without direct issue credit assessment
r410 c370	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Internal Assessment Approach
	Role in the securitisation process	Sponsor
	Type of securitisation	Re-Securitisation in the most senior tranche and none of the underlying exposures being re-securitisation exposures
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Without direct issue credit assessment
r410 c380	Metric	Average risk weight [pi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions

r410 c380	Methods to determine risk weights	Internal Assessment Approach
	Role in the securitisation process	Sponsor
	Type of securitisation	Re-Securitisation in the most senior tranche and none of the underlying exposures being re-securitisation exposures
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Without direct issue credit assessment
r410 c390	Metric	Reduction in RWA due to value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Sponsor
	Type of securitisation	Re-Securitisation in the most senior tranche and none of the underlying exposures being re-securitisation exposures
	Type of underlying	Securitisation, Re-Securitisation
r410 c400	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Sponsor
	Type of securitisation	Re-Securitisation in the most senior tranche and none of the underlying exposures being re-securitisation exposures
	Type of underlying	Securitisation, Re-Securitisation
r410 c410	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Sponsor
	Type of risk transfer	Synthetic transactions
	Type of securitisation	Re-Securitisation in the most senior tranche and none of the underlying exposures being re-securitisation exposures
	Type of underlying	Securitisation, Re-Securitisation
r410 c420	Metric	Overall effect (adjustment) due to infringement of the due diligence provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Sponsor
	Type of securitisation	Re-Securitisation in the most senior tranche and none of the underlying exposures being re-securitisation exposures
	Type of underlying	Securitisation, Re-Securitisation
r410 c430	Metric	Adjustment to the risk-weighted exposure amount due to maturity mismatches [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Sponsor
	Type of securitisation	Re-Securitisation in the most senior tranche and none of the underlying exposures being re-securitisation exposures
	Type of underlying	Securitisation, Re-Securitisation
r410 c440	Metric	Risk weighted exposure amount before CAP [mi]
	Base	Exposures

r410 c440	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Sponsor
	Type of securitisation	Re-Securitisation in the most senior tranche and none of the underlying exposures being re-securitisation exposures
	Type of underlying	Securitisation, Re-Securitisation
r420 c050	Metric	Original exposure pre conversion factors [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Sponsor
	Type of securitisation	Re-Securitisation
	Type of underlying	Securitisation, Re-Securitisation
r420 c060	Metric	CRM substitution effects - Unfunded credit protection: adjusted values (GA) [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	CRM Effects/Collateral	Unfunded credit protection - Substitution effect
	Role in the securitisation process	Sponsor
	Type of risk transfer	Traditional transactions
	Type of securitisation	Re-Securitisation
	Type of underlying	Securitisation, Re-Securitisation
r420 c070	Metric	CRM substitution effects - Funded credit protection [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	CRM Effects/Collateral	Financial collateral simple method
	Role in the securitisation process	Sponsor
	Type of risk transfer	Traditional transactions
	Type of securitisation	Re-Securitisation
	Type of underlying	Securitisation, Re-Securitisation
r420 c080	Metric	CRM substitution effects Outflows including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	CRM Effects/Collateral	CRM techniques substitution effect
	Role in the securitisation process	Sponsor
	Type of risk transfer	Traditional transactions
	Type of securitisation	Re-Securitisation
	Type of underlying	Securitisation, Re-Securitisation
r420 c090	Metric	CRM substitution effects Inflows including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions

r420 c090	Role in the securitisation process	Sponsor
	Type of risk transfer	Traditional transactions
	Type of securitisation	Re-Securitisation
	Type of underlying	Securitisation, Re-Securitisation
r420 c100	Metric	Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Sponsor
	Type of securitisation	Re-Securitisation
	Type of underlying	Securitisation, Re-Securitisation
r420 c110	Metric	CRM Financial collateral: adjusted value (Cvam) [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA)
	Role in the securitisation process	Sponsor
	Type of risk transfer	Traditional transactions
	Type of securitisation	Re-Securitisation
	Type of underlying	Securitisation, Re-Securitisation
r420 c120	Metric	Fully adjusted exposure value E* including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Sponsor
	Type of securitisation	Re-Securitisation
	Type of underlying	Securitisation, Re-Securitisation
r420 c130	Metric	Fully adjusted exposure value E* including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Conversion factors for off-balance sheet items	0%
	Role in the securitisation process	Sponsor
	Type of securitisation	Re-Securitisation
	Type of underlying	Securitisation, Re-Securitisation
r420 c140	Metric	Fully adjusted exposure value E* including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Conversion factors for off-balance sheet items	>0% and <=20%
	Role in the securitisation process	Sponsor
	Type of securitisation	Re-Securitisation
	Type of underlying	Securitisation, Re-Securitisation

r420 c150	Metric	Fully adjusted exposure value E* including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Conversion factors for off-balance sheet items	>20% and <=50%
	Role in the securitisation process	Sponsor
	Type of securitisation	Re-Securitisation
	Type of underlying	Securitisation, Re-Securitisation
r420 c160	Metric	Fully adjusted exposure value E* including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Conversion factors for off-balance sheet items	>50% and <=100%
	Role in the securitisation process	Sponsor
	Type of securitisation	Re-Securitisation
	Type of underlying	Securitisation, Re-Securitisation
r420 c170	Metric	Exposure value, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Sponsor
	Type of securitisation	Re-Securitisation
	Type of underlying	Securitisation, Re-Securitisation
r420 c180	Metric	Exposure value, including value adjustments and provisions, deducted from own funds [mi]
	Base	Own funds
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Sponsor
	Type of securitisation	Re-Securitisation
	Type of underlying	Securitisation, Re-Securitisation
r420 c190	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Sponsor
	Type of securitisation	Re-Securitisation
	Type of underlying	Securitisation, Re-Securitisation
r420 c200	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 1 & S/T CQS 1
	Methods to determine risk weights	Ratings Based Method

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r420 c200	Role in the securitisation process	Sponsor
	Type of securitisation	Re-Securitisation
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Direct issue credit assessment
r420 c210	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 2
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Sponsor
	Type of securitisation	Re-Securitisation
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Direct issue long-term credit assessment
r420 c220	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 3
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Sponsor
	Type of securitisation	Re-Securitisation
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Direct issue long-term credit assessment
r420 c230	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 4 & S/T CQS 2
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Sponsor
	Type of securitisation	Re-Securitisation
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Direct issue credit assessment
r420 c240	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 5
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Sponsor
	Type of securitisation	Re-Securitisation
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Direct issue long-term credit assessment

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r420 c250	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 6
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Sponsor
	Type of securitisation	Re-Securitisation
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Direct issue long-term credit assessment

r420 c260	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 7 & S/T CQS 3
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Sponsor
	Type of securitisation	Re-Securitisation
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Direct issue credit assessment

r420 c270	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 8
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Sponsor
	Type of securitisation	Re-Securitisation
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Direct issue long-term credit assessment

r420 c280	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 9
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Sponsor
	Type of securitisation	Re-Securitisation
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Direct issue long-term credit assessment

r420 c290	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives

r420 c290	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 10
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Sponsor
	Type of securitisation	Re-Securitisation
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Direct issue long-term credit assessment
r420 c300	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	CQS 11
	Methods to determine risk weights	Ratings Based Method
	Role in the securitisation process	Sponsor
	Type of securitisation	Re-Securitisation
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Direct issue long-term credit assessment
r420 c310	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Exposures by Credit Quality steps at reporting date	ALL OTHER CQS
	Methods to determine risk weights	Ratings Based Method
	Risk weights	1250%
	Role in the securitisation process	Sponsor
	Type of securitisation	Re-Securitisation
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Direct issue credit assessment
r420 c320	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	1250% for positions not subject to any method
	Risk weights	1250%
	Role in the securitisation process	Sponsor
	Type of securitisation	Re-Securitisation
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Unrated exposure where a derived rating is not used
r420 c330	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Supervisory formula method
	Role in the securitisation process	Sponsor

r420 c330	Type of securitisation	Re-Securitisation
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Without direct issue credit assessment

r420 c340	Metric	Average risk weight [pi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Supervisory formula method
	Role in the securitisation process	Sponsor
	Type of securitisation	Re-Securitisation
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Without direct issue credit assessment

r420 c350	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Look-Through-Approach
	Role in the securitisation process	Sponsor
	Type of securitisation	Re-Securitisation
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Without direct issue credit assessment

r420 c360	Metric	Average risk weight [pi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Look-Through-Approach
	Role in the securitisation process	Sponsor
	Type of securitisation	Re-Securitisation
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Without direct issue credit assessment

r420 c370	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Methods to determine risk weights	Internal Assessment Approach
	Role in the securitisation process	Sponsor
	Type of securitisation	Re-Securitisation
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Without direct issue credit assessment

r420 c380	Metric	Average risk weight [pi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions

r420 c380

Methods to determine risk weights	Internal Assessment Approach
Role in the securitisation process	Sponsor
Type of securitisation	Re-Securitisation
Type of underlying	Securitisation, Re-Securitisation
Use of external ratings	Without direct issue credit assessment

r420 c390

Metric	Reduction in RWA due to value adjustments and provisions [mi]
Base	Exposures
Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
Exposure class	Items representing securitisation positions
Role in the securitisation process	Sponsor
Type of securitisation	Re-Securitisation
Type of underlying	Securitisation, Re-Securitisation

r420 c400

Metric	Risk weighted exposure amount [mi]
Base	Exposures
Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
Exposure class	Items representing securitisation positions
Role in the securitisation process	Sponsor
Type of securitisation	Re-Securitisation
Type of underlying	Securitisation, Re-Securitisation

r420 c410

Metric	Risk weighted exposure amount [mi]
Base	Exposures
Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
Exposure class	Items representing securitisation positions
Role in the securitisation process	Sponsor
Type of risk transfer	Synthetic transactions
Type of securitisation	Re-Securitisation
Type of underlying	Securitisation, Re-Securitisation

r420 c420

Metric	Overall effect (adjustment) due to infringement of the due diligence provisions [mi]
Base	Exposures
Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
Exposure class	Items representing securitisation positions
Role in the securitisation process	Sponsor
Type of securitisation	Re-Securitisation
Type of underlying	Securitisation, Re-Securitisation

r420 c430

Metric	Adjustment to the risk-weighted exposure amount due to maturity mismatches [mi]
Base	Exposures
Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
Exposure class	Items representing securitisation positions
Role in the securitisation process	Sponsor
Type of securitisation	Re-Securitisation
Type of underlying	Securitisation, Re-Securitisation

r420 c440

Metric	Risk weighted exposure amount before CAP [mi]
Base	Exposures

r420 c440	Main category	Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives
	Exposure class	Items representing securitisation positions
	Role in the securitisation process	Sponsor
	Type of securitisation	Re-Securitisation
	Type of underlying	Securitisation, Re-Securitisation
r430 c170	Metric	Exposure value, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposures by Credit Quality steps at inception	CQS 1 & S/T CQS 1
r430 c180	Metric	Exposure value, including value adjustments and provisions, deducted from own funds [mi]
	Base	Own funds
	Main category	Instruments subject to securitisation credit risk treatment
	Exposures by Credit Quality steps at inception	CQS 1 & S/T CQS 1
r430 c190	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposures by Credit Quality steps at inception	CQS 1 & S/T CQS 1
r430 c200	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposures by Credit Quality steps at inception	CQS 1 & S/T CQS 1
	Exposures by Credit Quality steps at reporting date	CQS 1 & S/T CQS 1
	Methods to determine risk weights	Ratings Based Method
	Use of external ratings	Direct issue credit assessment
r430 c210	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposures by Credit Quality steps at inception	CQS 1 & S/T CQS 1
	Exposures by Credit Quality steps at reporting date	CQS 2
	Methods to determine risk weights	Ratings Based Method
	Use of external ratings	Direct issue long-term credit assessment
r430 c220	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposures by Credit Quality steps at inception	CQS 1 & S/T CQS 1
	Exposures by Credit Quality steps at reporting date	CQS 3
	Methods to determine risk weights	Ratings Based Method
	Use of external ratings	Direct issue long-term credit assessment
r430 c230	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposures by Credit Quality steps at inception	CQS 1 & S/T CQS 1
	Exposures by Credit Quality steps at reporting date	CQS 4 & S/T CQS 2

r430 c230	Methods to determine risk weights	Ratings Based Method
	Use of external ratings	Direct issue credit assessment
r430 c240	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposures by Credit Quality steps at inception	CQS 1 & S/T CQS 1
	Exposures by Credit Quality steps at reporting date	CQS 5
	Methods to determine risk weights	Ratings Based Method
	Use of external ratings	Direct issue long-term credit assessment
r430 c250	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposures by Credit Quality steps at inception	CQS 1 & S/T CQS 1
	Exposures by Credit Quality steps at reporting date	CQS 6
	Methods to determine risk weights	Ratings Based Method
	Use of external ratings	Direct issue long-term credit assessment
r430 c260	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposures by Credit Quality steps at inception	CQS 1 & S/T CQS 1
	Exposures by Credit Quality steps at reporting date	CQS 7 & S/T CQS 3
	Methods to determine risk weights	Ratings Based Method
	Use of external ratings	Direct issue credit assessment
r430 c270	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposures by Credit Quality steps at inception	CQS 1 & S/T CQS 1
	Exposures by Credit Quality steps at reporting date	CQS 8
	Methods to determine risk weights	Ratings Based Method
	Use of external ratings	Direct issue long-term credit assessment
r430 c280	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposures by Credit Quality steps at inception	CQS 1 & S/T CQS 1
	Exposures by Credit Quality steps at reporting date	CQS 9
	Methods to determine risk weights	Ratings Based Method
	Use of external ratings	Direct issue long-term credit assessment
r430 c290	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposures by Credit Quality steps at inception	CQS 1 & S/T CQS 1
	Exposures by Credit Quality steps at reporting date	CQS 10
	Methods to determine risk weights	Ratings Based Method

r430 c290	Use of external ratings	Direct issue long-term credit assessment
r430 c300	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposures by Credit Quality steps at inception	CQS 1 & S/T CQS 1
	Exposures by Credit Quality steps at reporting date	CQS 11
	Methods to determine risk weights	Ratings Based Method
	Use of external ratings	Direct issue long-term credit assessment
r430 c310	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposures by Credit Quality steps at inception	CQS 1 & S/T CQS 1
	Exposures by Credit Quality steps at reporting date	ALL OTHER CQS
	Methods to determine risk weights	Ratings Based Method
	Risk weights	1250%
	Use of external ratings	Direct issue credit assessment
r430 c320	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposures by Credit Quality steps at inception	CQS 1 & S/T CQS 1
	Methods to determine risk weights	1250% for positions not subject to any method
	Risk weights	1250%
	Use of external ratings	Unrated exposure where a derived rating is not used
r430 c400	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposures by Credit Quality steps at inception	CQS 1 & S/T CQS 1
r430 c410	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposures by Credit Quality steps at inception	CQS 1 & S/T CQS 1
	Type of risk transfer	Synthetic transactions
r440 c170	Metric	Exposure value, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposures by Credit Quality steps at inception	CQS 2
r440 c180	Metric	Exposure value, including value adjustments and provisions, deducted from own funds [mi]
	Base	Own funds
	Main category	Instruments subject to securitisation credit risk treatment
	Exposures by Credit Quality steps at inception	CQS 2
r440 c190	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment

r440 c190	Exposures by Credit Quality steps at inception	CQS 2	
r440 c200	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]	
	Base	Exposures	
	Main category	Instruments subject to securitisation credit risk treatment	
	Exposures by Credit Quality steps at inception	CQS 2	
	Exposures by Credit Quality steps at reporting date	CQS 1 & S/T CQS 1	
	Methods to determine risk weights	Ratings Based Method	
	Use of external ratings	Direct issue credit assessment	
r440 c210	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]	
	Base	Exposures	
	Main category	Instruments subject to securitisation credit risk treatment	
	Exposures by Credit Quality steps at inception	CQS 2	
	Exposures by Credit Quality steps at reporting date	CQS 2	
	Methods to determine risk weights	Ratings Based Method	
	Use of external ratings	Direct issue long-term credit assessment	
r440 c220	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]	
	Base	Exposures	
	Main category	Instruments subject to securitisation credit risk treatment	
	Exposures by Credit Quality steps at inception	CQS 2	
	Exposures by Credit Quality steps at reporting date	CQS 3	
	Methods to determine risk weights	Ratings Based Method	
	Use of external ratings	Direct issue long-term credit assessment	
r440 c230	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]	
	Base	Exposures	
	Main category	Instruments subject to securitisation credit risk treatment	
	Exposures by Credit Quality steps at inception	CQS 2	
	Exposures by Credit Quality steps at reporting date	CQS 4 & S/T CQS 2	
	Methods to determine risk weights	Ratings Based Method	
	Use of external ratings	Direct issue credit assessment	
r440 c240	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]	
	Base	Exposures	
	Main category	Instruments subject to securitisation credit risk treatment	
	Exposures by Credit Quality steps at inception	CQS 2	
	Exposures by Credit Quality steps at reporting date	CQS 5	
	Methods to determine risk weights	Ratings Based Method	
	Use of external ratings	Direct issue long-term credit assessment	
r440 c250	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]	
	Base	Exposures	
	Main category	Instruments subject to securitisation credit risk treatment	
	Exposures by Credit Quality steps at inception	CQS 2	
	Exposures by Credit Quality steps at reporting date	CQS 6	
	Methods to determine risk weights	Ratings Based Method	
	Use of external ratings	Direct issue long-term credit assessment	

r440 c260	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposures by Credit Quality steps at inception	CQS 2
	Exposures by Credit Quality steps at reporting date	CQS 7 & S/T CQS 3
	Methods to determine risk weights	Ratings Based Method
	Use of external ratings	Direct issue credit assessment
r440 c270	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposures by Credit Quality steps at inception	CQS 2
	Exposures by Credit Quality steps at reporting date	CQS 8
	Methods to determine risk weights	Ratings Based Method
	Use of external ratings	Direct issue long-term credit assessment
r440 c280	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposures by Credit Quality steps at inception	CQS 2
	Exposures by Credit Quality steps at reporting date	CQS 9
	Methods to determine risk weights	Ratings Based Method
	Use of external ratings	Direct issue long-term credit assessment
r440 c290	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposures by Credit Quality steps at inception	CQS 2
	Exposures by Credit Quality steps at reporting date	CQS 10
	Methods to determine risk weights	Ratings Based Method
	Use of external ratings	Direct issue long-term credit assessment
r440 c300	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposures by Credit Quality steps at inception	CQS 2
	Exposures by Credit Quality steps at reporting date	CQS 11
	Methods to determine risk weights	Ratings Based Method
	Use of external ratings	Direct issue long-term credit assessment
r440 c310	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposures by Credit Quality steps at inception	CQS 2
	Exposures by Credit Quality steps at reporting date	ALL OTHER CQS
	Methods to determine risk weights	Ratings Based Method
	Risk weights	1250%
	Use of external ratings	Direct issue credit assessment

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r440 c320	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposures by Credit Quality steps at inception	CQS 2
	Methods to determine risk weights	1250% for positions not subject to any method
	Risk weights	1250%
	Use of external ratings	Unrated exposure where a derived rating is not used
r440 c400	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposures by Credit Quality steps at inception	CQS 2
r440 c410	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposures by Credit Quality steps at inception	CQS 2
	Type of risk transfer	Synthetic transactions
r450 c170	Metric	Exposure value, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposures by Credit Quality steps at inception	CQS 3
r450 c180	Metric	Exposure value, including value adjustments and provisions, deducted from own funds [mi]
	Base	Own funds
	Main category	Instruments subject to securitisation credit risk treatment
	Exposures by Credit Quality steps at inception	CQS 3
r450 c190	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposures by Credit Quality steps at inception	CQS 3
r450 c200	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposures by Credit Quality steps at inception	CQS 3
	Exposures by Credit Quality steps at reporting date	CQS 1 & S/T CQS 1
	Methods to determine risk weights	Ratings Based Method
	Use of external ratings	Direct issue credit assessment
r450 c210	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposures by Credit Quality steps at inception	CQS 3
	Exposures by Credit Quality steps at reporting date	CQS 2
	Methods to determine risk weights	Ratings Based Method
	Use of external ratings	Direct issue long-term credit assessment
r450 c220	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]

r450 c220	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposures by Credit Quality steps at inception	CQS 3
	Exposures by Credit Quality steps at reporting date	CQS 3
	Methods to determine risk weights	Ratings Based Method
	Use of external ratings	Direct issue long-term credit assessment
r450 c230	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposures by Credit Quality steps at inception	CQS 3
	Exposures by Credit Quality steps at reporting date	CQS 4 & S/T CQS 2
	Methods to determine risk weights	Ratings Based Method
	Use of external ratings	Direct issue credit assessment
r450 c240	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposures by Credit Quality steps at inception	CQS 3
	Exposures by Credit Quality steps at reporting date	CQS 5
	Methods to determine risk weights	Ratings Based Method
	Use of external ratings	Direct issue long-term credit assessment
r450 c250	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposures by Credit Quality steps at inception	CQS 3
	Exposures by Credit Quality steps at reporting date	CQS 6
	Methods to determine risk weights	Ratings Based Method
	Use of external ratings	Direct issue long-term credit assessment
r450 c260	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposures by Credit Quality steps at inception	CQS 3
	Exposures by Credit Quality steps at reporting date	CQS 7 & S/T CQS 3
	Methods to determine risk weights	Ratings Based Method
	Use of external ratings	Direct issue credit assessment
r450 c270	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposures by Credit Quality steps at inception	CQS 3
	Exposures by Credit Quality steps at reporting date	CQS 8
	Methods to determine risk weights	Ratings Based Method
	Use of external ratings	Direct issue long-term credit assessment
r450 c280	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures

r450 c280	Main category	Instruments subject to securitisation credit risk treatment
	Exposures by Credit Quality steps at inception	CQS 3
	Exposures by Credit Quality steps at reporting date	CQS 9
	Methods to determine risk weights	Ratings Based Method
	Use of external ratings	Direct issue long-term credit assessment
r450 c290	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposures by Credit Quality steps at inception	CQS 3
	Exposures by Credit Quality steps at reporting date	CQS 10
	Methods to determine risk weights	Ratings Based Method
	Use of external ratings	Direct issue long-term credit assessment
r450 c300	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposures by Credit Quality steps at inception	CQS 3
	Exposures by Credit Quality steps at reporting date	CQS 11
	Methods to determine risk weights	Ratings Based Method
	Use of external ratings	Direct issue long-term credit assessment
r450 c310	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposures by Credit Quality steps at inception	CQS 3
	Exposures by Credit Quality steps at reporting date	ALL OTHER CQS
	Methods to determine risk weights	Ratings Based Method
	Risk weights	1250%
	Use of external ratings	Direct issue credit assessment
r450 c320	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposures by Credit Quality steps at inception	CQS 3
	Methods to determine risk weights	1250% for positions not subject to any method
	Risk weights	1250%
	Use of external ratings	Unrated exposure where a derived rating is not used
r450 c400	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposures by Credit Quality steps at inception	CQS 3
r450 c410	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposures by Credit Quality steps at inception	CQS 3
	Type of risk transfer	Synthetic transactions

r460 c170	Metric	Exposure value, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposures by Credit Quality steps at inception	CQS 4 & S/T CQS 2

r460 c180	Metric	Exposure value, including value adjustments and provisions, deducted from own funds [mi]
	Base	Own funds
	Main category	Instruments subject to securitisation credit risk treatment
	Exposures by Credit Quality steps at inception	CQS 4 & S/T CQS 2

r460 c190	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposures by Credit Quality steps at inception	CQS 4 & S/T CQS 2

r460 c200	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposures by Credit Quality steps at inception	CQS 4 & S/T CQS 2
	Exposures by Credit Quality steps at reporting date	CQS 1 & S/T CQS 1
	Methods to determine risk weights	Ratings Based Method
	Use of external ratings	Direct issue credit assessment

r460 c210	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposures by Credit Quality steps at inception	CQS 4 & S/T CQS 2
	Exposures by Credit Quality steps at reporting date	CQS 2
	Methods to determine risk weights	Ratings Based Method
	Use of external ratings	Direct issue long-term credit assessment

r460 c220	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposures by Credit Quality steps at inception	CQS 4 & S/T CQS 2
	Exposures by Credit Quality steps at reporting date	CQS 3
	Methods to determine risk weights	Ratings Based Method
	Use of external ratings	Direct issue long-term credit assessment

r460 c230	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposures by Credit Quality steps at inception	CQS 4 & S/T CQS 2
	Exposures by Credit Quality steps at reporting date	CQS 4 & S/T CQS 2
	Methods to determine risk weights	Ratings Based Method
	Use of external ratings	Direct issue credit assessment

r460 c240	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment

r460 c240
Exposures by Credit Quality steps at inception	CQS 4 & S/T CQS 2
Exposures by Credit Quality steps at reporting date	CQS 5
Methods to determine risk weights	Ratings Based Method
Use of external ratings	Direct issue long-term credit assessment

r460 c250
Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
Base	Exposures
Main category	Instruments subject to securitisation credit risk treatment
Exposures by Credit Quality steps at inception	CQS 4 & S/T CQS 2
Exposures by Credit Quality steps at reporting date	CQS 6
Methods to determine risk weights	Ratings Based Method
Use of external ratings	Direct issue long-term credit assessment

r460 c260
Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
Base	Exposures
Main category	Instruments subject to securitisation credit risk treatment
Exposures by Credit Quality steps at inception	CQS 4 & S/T CQS 2
Exposures by Credit Quality steps at reporting date	CQS 7 & S/T CQS 3
Methods to determine risk weights	Ratings Based Method
Use of external ratings	Direct issue credit assessment

r460 c270
Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
Base	Exposures
Main category	Instruments subject to securitisation credit risk treatment
Exposures by Credit Quality steps at inception	CQS 4 & S/T CQS 2
Exposures by Credit Quality steps at reporting date	CQS 8
Methods to determine risk weights	Ratings Based Method
Use of external ratings	Direct issue long-term credit assessment

r460 c280
Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
Base	Exposures
Main category	Instruments subject to securitisation credit risk treatment
Exposures by Credit Quality steps at inception	CQS 4 & S/T CQS 2
Exposures by Credit Quality steps at reporting date	CQS 9
Methods to determine risk weights	Ratings Based Method
Use of external ratings	Direct issue long-term credit assessment

r460 c290
Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
Base	Exposures
Main category	Instruments subject to securitisation credit risk treatment
Exposures by Credit Quality steps at inception	CQS 4 & S/T CQS 2
Exposures by Credit Quality steps at reporting date	CQS 10
Methods to determine risk weights	Ratings Based Method
Use of external ratings	Direct issue long-term credit assessment

r460 c300
Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
Base	Exposures
Main category	Instruments subject to securitisation credit risk treatment
Exposures by Credit Quality steps at inception	CQS 4 & S/T CQS 2

r460 c300	Exposures by Credit Quality steps at reporting date	CQS 11
	Methods to determine risk weights	Ratings Based Method
	Use of external ratings	Direct issue long-term credit assessment

r460 c310	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposures by Credit Quality steps at inception	CQS 4 & S/T CQS 2
	Exposures by Credit Quality steps at reporting date	ALL OTHER CQS
	Methods to determine risk weights	Ratings Based Method
	Risk weights	1250%
	Use of external ratings	Direct issue credit assessment

r460 c320	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposures by Credit Quality steps at inception	CQS 4 & S/T CQS 2
	Methods to determine risk weights	1250% for positions not subject to any method
	Risk weights	1250%
	Use of external ratings	Unrated exposure where a derived rating is not used

r460 c400	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposures by Credit Quality steps at inception	CQS 4 & S/T CQS 2

r460 c410	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposures by Credit Quality steps at inception	CQS 4 & S/T CQS 2
	Type of risk transfer	Synthetic transactions

r470 c170	Metric	Exposure value, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposures by Credit Quality steps at inception	CQS 5

r470 c180	Metric	Exposure value, including value adjustments and provisions, deducted from own funds [mi]
	Base	Own funds
	Main category	Instruments subject to securitisation credit risk treatment
	Exposures by Credit Quality steps at inception	CQS 5

r470 c190	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposures by Credit Quality steps at inception	CQS 5

r470 c200	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposures by Credit Quality steps at inception	CQS 5

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r470 c200	Exposures by Credit Quality steps at reporting date	CQS 1 & S/T CQS 1
	Methods to determine risk weights	Ratings Based Method
	Use of external ratings	Direct issue credit assessment
r470 c210	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposures by Credit Quality steps at inception	CQS 5
	Exposures by Credit Quality steps at reporting date	CQS 2
	Methods to determine risk weights	Ratings Based Method
	Use of external ratings	Direct issue long-term credit assessment
r470 c220	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposures by Credit Quality steps at inception	CQS 5
	Exposures by Credit Quality steps at reporting date	CQS 3
	Methods to determine risk weights	Ratings Based Method
	Use of external ratings	Direct issue long-term credit assessment
r470 c230	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposures by Credit Quality steps at inception	CQS 5
	Exposures by Credit Quality steps at reporting date	CQS 4 & S/T CQS 2
	Methods to determine risk weights	Ratings Based Method
	Use of external ratings	Direct issue credit assessment
r470 c240	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposures by Credit Quality steps at inception	CQS 5
	Exposures by Credit Quality steps at reporting date	CQS 5
	Methods to determine risk weights	Ratings Based Method
	Use of external ratings	Direct issue long-term credit assessment
r470 c250	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposures by Credit Quality steps at inception	CQS 5
	Exposures by Credit Quality steps at reporting date	CQS 6
	Methods to determine risk weights	Ratings Based Method
	Use of external ratings	Direct issue long-term credit assessment
r470 c260	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposures by Credit Quality steps at inception	CQS 5
	Exposures by Credit Quality steps at reporting date	CQS 7 & S/T CQS 3

r470 c260	Methods to determine risk weights	Ratings Based Method
	Use of external ratings	Direct issue credit assessment

r470 c270	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposures by Credit Quality steps at inception	CQS 5
	Exposures by Credit Quality steps at reporting date	CQS 8
	Methods to determine risk weights	Ratings Based Method
	Use of external ratings	Direct issue long-term credit assessment

r470 c280	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposures by Credit Quality steps at inception	CQS 5
	Exposures by Credit Quality steps at reporting date	CQS 9
	Methods to determine risk weights	Ratings Based Method
	Use of external ratings	Direct issue long-term credit assessment

r470 c290	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposures by Credit Quality steps at inception	CQS 5
	Exposures by Credit Quality steps at reporting date	CQS 10
	Methods to determine risk weights	Ratings Based Method
	Use of external ratings	Direct issue long-term credit assessment

r470 c300	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposures by Credit Quality steps at inception	CQS 5
	Exposures by Credit Quality steps at reporting date	CQS 11
	Methods to determine risk weights	Ratings Based Method
	Use of external ratings	Direct issue long-term credit assessment

r470 c310	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposures by Credit Quality steps at inception	CQS 5
	Exposures by Credit Quality steps at reporting date	ALL OTHER CQS
	Methods to determine risk weights	Ratings Based Method
	Risk weights	1250%
	Use of external ratings	Direct issue credit assessment

r470 c320	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposures by Credit Quality steps at inception	CQS 5
	Methods to determine risk weights	1250% for positions not subject to any method

r470 c320	Risk weights	1250%
	Use of external ratings	Unrated exposure where a derived rating is not used
r470 c400	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposures by Credit Quality steps at inception	CQS 5
r470 c410	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposures by Credit Quality steps at inception	CQS 5
	Type of risk transfer	Synthetic transactions
r480 c170	Metric	Exposure value, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposures by Credit Quality steps at inception	CQS 6
r480 c180	Metric	Exposure value, including value adjustments and provisions, deducted from own funds [mi]
	Base	Own funds
	Main category	Instruments subject to securitisation credit risk treatment
	Exposures by Credit Quality steps at inception	CQS 6
r480 c190	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposures by Credit Quality steps at inception	CQS 6
r480 c200	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposures by Credit Quality steps at inception	CQS 6
	Exposures by Credit Quality steps at reporting date	CQS 1 & S/T CQS 1
	Methods to determine risk weights	Ratings Based Method
	Use of external ratings	Direct issue credit assessment
r480 c210	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposures by Credit Quality steps at inception	CQS 6
	Exposures by Credit Quality steps at reporting date	CQS 2
	Methods to determine risk weights	Ratings Based Method
	Use of external ratings	Direct issue long-term credit assessment
r480 c220	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposures by Credit Quality steps at inception	CQS 6
	Exposures by Credit Quality steps at reporting date	CQS 3
	Methods to determine risk weights	Ratings Based Method

r480 c220	Use of external ratings	Direct issue long-term credit assessment
r480 c230	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposures by Credit Quality steps at inception	CQS 6
	Exposures by Credit Quality steps at reporting date	CQS 4 & S/T CQS 2
	Methods to determine risk weights	Ratings Based Method
	Use of external ratings	Direct issue credit assessment
r480 c240	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposures by Credit Quality steps at inception	CQS 6
	Exposures by Credit Quality steps at reporting date	CQS 5
	Methods to determine risk weights	Ratings Based Method
	Use of external ratings	Direct issue long-term credit assessment
r480 c250	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposures by Credit Quality steps at inception	CQS 6
	Exposures by Credit Quality steps at reporting date	CQS 6
	Methods to determine risk weights	Ratings Based Method
	Use of external ratings	Direct issue long-term credit assessment
r480 c260	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposures by Credit Quality steps at inception	CQS 6
	Exposures by Credit Quality steps at reporting date	CQS 7 & S/T CQS 3
	Methods to determine risk weights	Ratings Based Method
	Use of external ratings	Direct issue credit assessment
r480 c270	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposures by Credit Quality steps at inception	CQS 6
	Exposures by Credit Quality steps at reporting date	CQS 8
	Methods to determine risk weights	Ratings Based Method
	Use of external ratings	Direct issue long-term credit assessment
r480 c280	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposures by Credit Quality steps at inception	CQS 6
	Exposures by Credit Quality steps at reporting date	CQS 9
	Methods to determine risk weights	Ratings Based Method
	Use of external ratings	Direct issue long-term credit assessment

COREP

r480 c290	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposures by Credit Quality steps at inception	CQS 6
	Exposures by Credit Quality steps at reporting date	CQS 10
	Methods to determine risk weights	Ratings Based Method
	Use of external ratings	Direct issue long-term credit assessment
r480 c300	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposures by Credit Quality steps at inception	CQS 6
	Exposures by Credit Quality steps at reporting date	CQS 11
	Methods to determine risk weights	Ratings Based Method
	Use of external ratings	Direct issue long-term credit assessment
r480 c310	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposures by Credit Quality steps at inception	CQS 6
	Exposures by Credit Quality steps at reporting date	ALL OTHER CQS
	Methods to determine risk weights	Ratings Based Method
	Risk weights	1250%
	Use of external ratings	Direct issue credit assessment
r480 c320	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposures by Credit Quality steps at inception	CQS 6
	Methods to determine risk weights	1250% for positions not subject to any method
	Risk weights	1250%
	Use of external ratings	Unrated exposure where a derived rating is not used
r480 c400	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposures by Credit Quality steps at inception	CQS 6
r480 c410	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposures by Credit Quality steps at inception	CQS 6
	Type of risk transfer	Synthetic transactions
r490 c170	Metric	Exposure value, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposures by Credit Quality steps at inception	CQS 7 & S/T CQS 3
r490 c180	Metric	Exposure value, including value adjustments and provisions, deducted from own funds [mi]

COREP

r490 c180	Base	Own funds
	Main category	Instruments subject to securitisation credit risk treatment
	Exposures by Credit Quality steps at inception	CQS 7 & S/T CQS 3
r490 c190	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposures by Credit Quality steps at inception	CQS 7 & S/T CQS 3
r490 c200	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposures by Credit Quality steps at inception	CQS 7 & S/T CQS 3
	Exposures by Credit Quality steps at reporting date	CQS 1 & S/T CQS 1
	Methods to determine risk weights	Ratings Based Method
	Use of external ratings	Direct issue credit assessment
r490 c210	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposures by Credit Quality steps at inception	CQS 7 & S/T CQS 3
	Exposures by Credit Quality steps at reporting date	CQS 2
	Methods to determine risk weights	Ratings Based Method
	Use of external ratings	Direct issue long-term credit assessment
r490 c220	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposures by Credit Quality steps at inception	CQS 7 & S/T CQS 3
	Exposures by Credit Quality steps at reporting date	CQS 3
	Methods to determine risk weights	Ratings Based Method
	Use of external ratings	Direct issue long-term credit assessment
r490 c230	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposures by Credit Quality steps at inception	CQS 7 & S/T CQS 3
	Exposures by Credit Quality steps at reporting date	CQS 4 & S/T CQS 2
	Methods to determine risk weights	Ratings Based Method
	Use of external ratings	Direct issue credit assessment
r490 c240	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposures by Credit Quality steps at inception	CQS 7 & S/T CQS 3
	Exposures by Credit Quality steps at reporting date	CQS 5
	Methods to determine risk weights	Ratings Based Method
	Use of external ratings	Direct issue long-term credit assessment
r490 c250	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]

r490 c250	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposures by Credit Quality steps at inception	CQS 7 & S/T CQS 3
	Exposures by Credit Quality steps at reporting date	CQS 6
	Methods to determine risk weights	Ratings Based Method
	Use of external ratings	Direct issue long-term credit assessment
r490 c260	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposures by Credit Quality steps at inception	CQS 7 & S/T CQS 3
	Exposures by Credit Quality steps at reporting date	CQS 7 & S/T CQS 3
	Methods to determine risk weights	Ratings Based Method
	Use of external ratings	Direct issue credit assessment
r490 c270	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposures by Credit Quality steps at inception	CQS 7 & S/T CQS 3
	Exposures by Credit Quality steps at reporting date	CQS 8
	Methods to determine risk weights	Ratings Based Method
	Use of external ratings	Direct issue long-term credit assessment
r490 c280	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposures by Credit Quality steps at inception	CQS 7 & S/T CQS 3
	Exposures by Credit Quality steps at reporting date	CQS 9
	Methods to determine risk weights	Ratings Based Method
	Use of external ratings	Direct issue long-term credit assessment
r490 c290	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposures by Credit Quality steps at inception	CQS 7 & S/T CQS 3
	Exposures by Credit Quality steps at reporting date	CQS 10
	Methods to determine risk weights	Ratings Based Method
	Use of external ratings	Direct issue long-term credit assessment
r490 c300	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposures by Credit Quality steps at inception	CQS 7 & S/T CQS 3
	Exposures by Credit Quality steps at reporting date	CQS 11
	Methods to determine risk weights	Ratings Based Method
	Use of external ratings	Direct issue long-term credit assessment
r490 c310	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures

r490 c310		
	Main category	Instruments subject to securitisation credit risk treatment
	Exposures by Credit Quality steps at inception	CQS 7 & S/T CQS 3
	Exposures by Credit Quality steps at reporting date	ALL OTHER CQS
	Methods to determine risk weights	Ratings Based Method
	Risk weights	1250%
	Use of external ratings	Direct issue credit assessment

r490 c320		
	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposures by Credit Quality steps at inception	CQS 7 & S/T CQS 3
	Methods to determine risk weights	1250% for positions not subject to any method
	Risk weights	1250%
	Use of external ratings	Unrated exposure where a derived rating is not used

r490 c400		
	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposures by Credit Quality steps at inception	CQS 7 & S/T CQS 3

r490 c410		
	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposures by Credit Quality steps at inception	CQS 7 & S/T CQS 3
	Type of risk transfer	Synthetic transactions

r500 c170		
	Metric	Exposure value, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposures by Credit Quality steps at inception	CQS 8

r500 c180		
	Metric	Exposure value, including value adjustments and provisions, deducted from own funds [mi]
	Base	Own funds
	Main category	Instruments subject to securitisation credit risk treatment
	Exposures by Credit Quality steps at inception	CQS 8

r500 c190		
	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposures by Credit Quality steps at inception	CQS 8

r500 c200		
	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposures by Credit Quality steps at inception	CQS 8
	Exposures by Credit Quality steps at reporting date	CQS 1 & S/T CQS 1
	Methods to determine risk weights	Ratings Based Method
	Use of external ratings	Direct issue credit assessment

r500 c210		
	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures

r500 c210	Main category	Instruments subject to securitisation credit risk treatment
	Exposures by Credit Quality steps at inception	CQS 8
	Exposures by Credit Quality steps at reporting date	CQS 2
	Methods to determine risk weights	Ratings Based Method
	Use of external ratings	Direct issue long-term credit assessment
r500 c220	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposures by Credit Quality steps at inception	CQS 8
	Exposures by Credit Quality steps at reporting date	CQS 3
	Methods to determine risk weights	Ratings Based Method
	Use of external ratings	Direct issue long-term credit assessment
r500 c230	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposures by Credit Quality steps at inception	CQS 8
	Exposures by Credit Quality steps at reporting date	CQS 4 & S/T CQS 2
	Methods to determine risk weights	Ratings Based Method
	Use of external ratings	Direct issue credit assessment
r500 c240	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposures by Credit Quality steps at inception	CQS 8
	Exposures by Credit Quality steps at reporting date	CQS 5
	Methods to determine risk weights	Ratings Based Method
	Use of external ratings	Direct issue long-term credit assessment
r500 c250	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposures by Credit Quality steps at inception	CQS 8
	Exposures by Credit Quality steps at reporting date	CQS 6
	Methods to determine risk weights	Ratings Based Method
	Use of external ratings	Direct issue long-term credit assessment
r500 c260	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposures by Credit Quality steps at inception	CQS 8
	Exposures by Credit Quality steps at reporting date	CQS 7 & S/T CQS 3
	Methods to determine risk weights	Ratings Based Method
	Use of external ratings	Direct issue credit assessment
r500 c270	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment

r500 c270	Exposures by Credit Quality steps at inception	CQS 8
	Exposures by Credit Quality steps at reporting date	CQS 8
	Methods to determine risk weights	Ratings Based Method
	Use of external ratings	Direct issue long-term credit assessment
r500 c280	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposures by Credit Quality steps at inception	CQS 8
	Exposures by Credit Quality steps at reporting date	CQS 9
	Methods to determine risk weights	Ratings Based Method
	Use of external ratings	Direct issue long-term credit assessment
r500 c290	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposures by Credit Quality steps at inception	CQS 8
	Exposures by Credit Quality steps at reporting date	CQS 10
	Methods to determine risk weights	Ratings Based Method
	Use of external ratings	Direct issue long-term credit assessment
r500 c300	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposures by Credit Quality steps at inception	CQS 8
	Exposures by Credit Quality steps at reporting date	CQS 11
	Methods to determine risk weights	Ratings Based Method
	Use of external ratings	Direct issue long-term credit assessment
r500 c310	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposures by Credit Quality steps at inception	CQS 8
	Exposures by Credit Quality steps at reporting date	ALL OTHER CQS
	Methods to determine risk weights	Ratings Based Method
	Risk weights	1250%
	Use of external ratings	Direct issue credit assessment
r500 c320	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposures by Credit Quality steps at inception	CQS 8
	Methods to determine risk weights	1250% for positions not subject to any method
	Risk weights	1250%
	Use of external ratings	Unrated exposure where a derived rating is not used
r500 c400	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment

r500 c400	Exposures by Credit Quality steps at inception	CQS 8

r500 c410	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposures by Credit Quality steps at inception	CQS 8
	Type of risk transfer	Synthetic transactions

r510 c170	Metric	Exposure value, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposures by Credit Quality steps at inception	CQS 9

r510 c180	Metric	Exposure value, including value adjustments and provisions, deducted from own funds [mi]
	Base	Own funds
	Main category	Instruments subject to securitisation credit risk treatment
	Exposures by Credit Quality steps at inception	CQS 9

r510 c190	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposures by Credit Quality steps at inception	CQS 9

r510 c200	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposures by Credit Quality steps at inception	CQS 9
	Exposures by Credit Quality steps at reporting date	CQS 1 & S/T CQS 1
	Methods to determine risk weights	Ratings Based Method
	Use of external ratings	Direct issue credit assessment

r510 c210	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposures by Credit Quality steps at inception	CQS 9
	Exposures by Credit Quality steps at reporting date	CQS 2
	Methods to determine risk weights	Ratings Based Method
	Use of external ratings	Direct issue long-term credit assessment

r510 c220	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposures by Credit Quality steps at inception	CQS 9
	Exposures by Credit Quality steps at reporting date	CQS 3
	Methods to determine risk weights	Ratings Based Method
	Use of external ratings	Direct issue long-term credit assessment

r510 c230	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposures by Credit Quality steps at inception	CQS 9

r510 c230	Exposures by Credit Quality steps at reporting date	CQS 4 & S/T CQS 2
	Methods to determine risk weights	Ratings Based Method
	Use of external ratings	Direct issue credit assessment

r510 c240	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposures by Credit Quality steps at inception	CQS 9
	Exposures by Credit Quality steps at reporting date	CQS 5
	Methods to determine risk weights	Ratings Based Method
	Use of external ratings	Direct issue long-term credit assessment

r510 c250	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposures by Credit Quality steps at inception	CQS 9
	Exposures by Credit Quality steps at reporting date	CQS 6
	Methods to determine risk weights	Ratings Based Method
	Use of external ratings	Direct issue long-term credit assessment

r510 c260	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposures by Credit Quality steps at inception	CQS 9
	Exposures by Credit Quality steps at reporting date	CQS 7 & S/T CQS 3
	Methods to determine risk weights	Ratings Based Method
	Use of external ratings	Direct issue credit assessment

r510 c270	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposures by Credit Quality steps at inception	CQS 9
	Exposures by Credit Quality steps at reporting date	CQS 8
	Methods to determine risk weights	Ratings Based Method
	Use of external ratings	Direct issue long-term credit assessment

r510 c280	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposures by Credit Quality steps at inception	CQS 9
	Exposures by Credit Quality steps at reporting date	CQS 9
	Methods to determine risk weights	Ratings Based Method
	Use of external ratings	Direct issue long-term credit assessment

r510 c290	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposures by Credit Quality steps at inception	CQS 9
	Exposures by Credit Quality steps at reporting date	CQS 10

| r510 c290 | Methods to determine risk weights | Ratings Based Method |
| | Use of external ratings | Direct issue long-term credit assessment |

r510 c300	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposures by Credit Quality steps at inception	CQS 9
	Exposures by Credit Quality steps at reporting date	CQS 11
	Methods to determine risk weights	Ratings Based Method
	Use of external ratings	Direct issue long-term credit assessment

r510 c310	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposures by Credit Quality steps at inception	CQS 9
	Exposures by Credit Quality steps at reporting date	ALL OTHER CQS
	Methods to determine risk weights	Ratings Based Method
	Risk weights	1250%
	Use of external ratings	Direct issue credit assessment

r510 c320	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposures by Credit Quality steps at inception	CQS 9
	Methods to determine risk weights	1250% for positions not subject to any method
	Risk weights	1250%
	Use of external ratings	Unrated exposure where a derived rating is not used

r510 c400	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposures by Credit Quality steps at inception	CQS 9

r510 c410	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposures by Credit Quality steps at inception	CQS 9
	Type of risk transfer	Synthetic transactions

r520 c170	Metric	Exposure value, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposures by Credit Quality steps at inception	CQS 10

r520 c180	Metric	Exposure value, including value adjustments and provisions, deducted from own funds [mi]
	Base	Own funds
	Main category	Instruments subject to securitisation credit risk treatment
	Exposures by Credit Quality steps at inception	CQS 10

| r520 c190 | Metric | Exposure value, including value adjustments and provisions, subject to risk weights [mi] |
| | Base | Exposures |

r520 c190	Main category		Instruments subject to securitisation credit risk treatment
	Exposures by Credit Quality steps at inception		CQS 10
r520 c200	Metric		Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base		Exposures
	Main category		Instruments subject to securitisation credit risk treatment
	Exposures by Credit Quality steps at inception		CQS 10
	Exposures by Credit Quality steps at reporting date		CQS 1 & S/T CQS 1
	Methods to determine risk weights		Ratings Based Method
	Use of external ratings		Direct issue credit assessment
r520 c210	Metric		Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base		Exposures
	Main category		Instruments subject to securitisation credit risk treatment
	Exposures by Credit Quality steps at inception		CQS 10
	Exposures by Credit Quality steps at reporting date		CQS 2
	Methods to determine risk weights		Ratings Based Method
	Use of external ratings		Direct issue long-term credit assessment
r520 c220	Metric		Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base		Exposures
	Main category		Instruments subject to securitisation credit risk treatment
	Exposures by Credit Quality steps at inception		CQS 10
	Exposures by Credit Quality steps at reporting date		CQS 3
	Methods to determine risk weights		Ratings Based Method
	Use of external ratings		Direct issue long-term credit assessment
r520 c230	Metric		Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base		Exposures
	Main category		Instruments subject to securitisation credit risk treatment
	Exposures by Credit Quality steps at inception		CQS 10
	Exposures by Credit Quality steps at reporting date		CQS 4 & S/T CQS 2
	Methods to determine risk weights		Ratings Based Method
	Use of external ratings		Direct issue credit assessment
r520 c240	Metric		Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base		Exposures
	Main category		Instruments subject to securitisation credit risk treatment
	Exposures by Credit Quality steps at inception		CQS 10
	Exposures by Credit Quality steps at reporting date		CQS 5
	Methods to determine risk weights		Ratings Based Method
	Use of external ratings		Direct issue long-term credit assessment
r520 c250	Metric		Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base		Exposures
	Main category		Instruments subject to securitisation credit risk treatment
	Exposures by Credit Quality steps at inception		CQS 10
	Exposures by Credit Quality steps at reporting date		CQS 6
	Methods to determine risk weights		Ratings Based Method

r520 c250	Use of external ratings	Direct issue long-term credit assessment
r520 c260	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposures by Credit Quality steps at inception	CQS 10
	Exposures by Credit Quality steps at reporting date	CQS 7 & S/T CQS 3
	Methods to determine risk weights	Ratings Based Method
	Use of external ratings	Direct issue credit assessment
r520 c270	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposures by Credit Quality steps at inception	CQS 10
	Exposures by Credit Quality steps at reporting date	CQS 8
	Methods to determine risk weights	Ratings Based Method
	Use of external ratings	Direct issue long-term credit assessment
r520 c280	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposures by Credit Quality steps at inception	CQS 10
	Exposures by Credit Quality steps at reporting date	CQS 9
	Methods to determine risk weights	Ratings Based Method
	Use of external ratings	Direct issue long-term credit assessment
r520 c290	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposures by Credit Quality steps at inception	CQS 10
	Exposures by Credit Quality steps at reporting date	CQS 10
	Methods to determine risk weights	Ratings Based Method
	Use of external ratings	Direct issue long-term credit assessment
r520 c300	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposures by Credit Quality steps at inception	CQS 10
	Exposures by Credit Quality steps at reporting date	CQS 11
	Methods to determine risk weights	Ratings Based Method
	Use of external ratings	Direct issue long-term credit assessment
r520 c310	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposures by Credit Quality steps at inception	CQS 10
	Exposures by Credit Quality steps at reporting date	ALL OTHER CQS
	Methods to determine risk weights	Ratings Based Method
	Risk weights	1250%

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r520 c310	Use of external ratings	Direct issue credit assessment	
r520 c320	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]	
	Base	Exposures	
	Main category	Instruments subject to securitisation credit risk treatment	
	Exposures by Credit Quality steps at inception	CQS 10	
	Methods to determine risk weights	1250% for positions not subject to any method	
	Risk weights	1250%	
	Use of external ratings	Unrated exposure where a derived rating is not used	
r520 c400	Metric	Risk weighted exposure amount [mi]	
	Base	Exposures	
	Main category	Instruments subject to securitisation credit risk treatment	
	Exposures by Credit Quality steps at inception	CQS 10	
r520 c410	Metric	Risk weighted exposure amount [mi]	
	Base	Exposures	
	Main category	Instruments subject to securitisation credit risk treatment	
	Exposures by Credit Quality steps at inception	CQS 10	
	Type of risk transfer	Synthetic transactions	
r530 c170	Metric	Exposure value, including value adjustments and provisions [mi]	
	Base	Exposures	
	Main category	Instruments subject to securitisation credit risk treatment	
	Exposures by Credit Quality steps at inception	CQS 11	
r530 c180	Metric	Exposure value, including value adjustments and provisions, deducted from own funds [mi]	
	Base	Own funds	
	Main category	Instruments subject to securitisation credit risk treatment	
	Exposures by Credit Quality steps at inception	CQS 11	
r530 c190	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]	
	Base	Exposures	
	Main category	Instruments subject to securitisation credit risk treatment	
	Exposures by Credit Quality steps at inception	CQS 11	
r530 c200	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]	
	Base	Exposures	
	Main category	Instruments subject to securitisation credit risk treatment	
	Exposures by Credit Quality steps at inception	CQS 11	
	Exposures by Credit Quality steps at reporting date	CQS 1 & S/T CQS 1	
	Methods to determine risk weights	Ratings Based Method	
	Use of external ratings	Direct issue credit assessment	
r530 c210	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]	
	Base	Exposures	
	Main category	Instruments subject to securitisation credit risk treatment	
	Exposures by Credit Quality steps at inception	CQS 11	
	Exposures by Credit Quality steps at reporting date	CQS 2	
	Methods to determine risk weights	Ratings Based Method	
	Use of external ratings	Direct issue long-term credit assessment	

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r530 c220		
	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposures by Credit Quality steps at inception	CQS 11
	Exposures by Credit Quality steps at reporting date	CQS 3
	Methods to determine risk weights	Ratings Based Method
	Use of external ratings	Direct issue long-term credit assessment
r530 c230		
	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposures by Credit Quality steps at inception	CQS 11
	Exposures by Credit Quality steps at reporting date	CQS 4 & S/T CQS 2
	Methods to determine risk weights	Ratings Based Method
	Use of external ratings	Direct issue credit assessment
r530 c240		
	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposures by Credit Quality steps at inception	CQS 11
	Exposures by Credit Quality steps at reporting date	CQS 5
	Methods to determine risk weights	Ratings Based Method
	Use of external ratings	Direct issue long-term credit assessment
r530 c250		
	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposures by Credit Quality steps at inception	CQS 11
	Exposures by Credit Quality steps at reporting date	CQS 6
	Methods to determine risk weights	Ratings Based Method
	Use of external ratings	Direct issue long-term credit assessment
r530 c260		
	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposures by Credit Quality steps at inception	CQS 11
	Exposures by Credit Quality steps at reporting date	CQS 7 & S/T CQS 3
	Methods to determine risk weights	Ratings Based Method
	Use of external ratings	Direct issue credit assessment
r530 c270		
	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposures by Credit Quality steps at inception	CQS 11
	Exposures by Credit Quality steps at reporting date	CQS 8
	Methods to determine risk weights	Ratings Based Method
	Use of external ratings	Direct issue long-term credit assessment
r530 c280		
	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]

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r530 c280	Base	Exposures	
	Main category	Instruments subject to securitisation credit risk treatment	
	Exposures by Credit Quality steps at inception	CQS 11	
	Exposures by Credit Quality steps at reporting date	CQS 9	
	Methods to determine risk weights	Ratings Based Method	
	Use of external ratings	Direct issue long-term credit assessment	
r530 c290	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]	
	Base	Exposures	
	Main category	Instruments subject to securitisation credit risk treatment	
	Exposures by Credit Quality steps at inception	CQS 11	
	Exposures by Credit Quality steps at reporting date	CQS 10	
	Methods to determine risk weights	Ratings Based Method	
	Use of external ratings	Direct issue long-term credit assessment	
r530 c300	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]	
	Base	Exposures	
	Main category	Instruments subject to securitisation credit risk treatment	
	Exposures by Credit Quality steps at inception	CQS 11	
	Exposures by Credit Quality steps at reporting date	CQS 11	
	Methods to determine risk weights	Ratings Based Method	
	Use of external ratings	Direct issue long-term credit assessment	
r530 c310	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]	
	Base	Exposures	
	Main category	Instruments subject to securitisation credit risk treatment	
	Exposures by Credit Quality steps at inception	CQS 11	
	Exposures by Credit Quality steps at reporting date	ALL OTHER CQS	
	Methods to determine risk weights	Ratings Based Method	
	Risk weights	1250%	
	Use of external ratings	Direct issue credit assessment	
r530 c320	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]	
	Base	Exposures	
	Main category	Instruments subject to securitisation credit risk treatment	
	Exposures by Credit Quality steps at inception	CQS 11	
	Methods to determine risk weights	1250% for positions not subject to any method	
	Risk weights	1250%	
	Use of external ratings	Unrated exposure where a derived rating is not used	
r530 c400	Metric	Risk weighted exposure amount [mi]	
	Base	Exposures	
	Main category	Instruments subject to securitisation credit risk treatment	
	Exposures by Credit Quality steps at inception	CQS 11	
r530 c410	Metric	Risk weighted exposure amount [mi]	
	Base	Exposures	
	Main category	Instruments subject to securitisation credit risk treatment	
	Exposures by Credit Quality steps at inception	CQS 11	

r530 c410	Type of risk transfer	Synthetic transactions
r540 c170	Metric	Exposure value, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposures by Credit Quality steps at inception	ALL OTHER CQS
r540 c180	Metric	Exposure value, including value adjustments and provisions, deducted from own funds [mi]
	Base	Own funds
	Main category	Instruments subject to securitisation credit risk treatment
	Exposures by Credit Quality steps at inception	ALL OTHER CQS
r540 c190	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposures by Credit Quality steps at inception	ALL OTHER CQS
r540 c200	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposures by Credit Quality steps at inception	ALL OTHER CQS
	Exposures by Credit Quality steps at reporting date	CQS 1 & S/T CQS 1
	Methods to determine risk weights	Ratings Based Method
	Use of external ratings	Direct issue credit assessment
r540 c210	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposures by Credit Quality steps at inception	ALL OTHER CQS
	Exposures by Credit Quality steps at reporting date	CQS 2
	Methods to determine risk weights	Ratings Based Method
	Use of external ratings	Direct issue long-term credit assessment
r540 c220	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposures by Credit Quality steps at inception	ALL OTHER CQS
	Exposures by Credit Quality steps at reporting date	CQS 3
	Methods to determine risk weights	Ratings Based Method
	Use of external ratings	Direct issue long-term credit assessment
r540 c230	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposures by Credit Quality steps at inception	ALL OTHER CQS
	Exposures by Credit Quality steps at reporting date	CQS 4 & S/T CQS 2
	Methods to determine risk weights	Ratings Based Method
	Use of external ratings	Direct issue credit assessment
r540 c240	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures

r540 c240	Main category	Instruments subject to securitisation credit risk treatment
	Exposures by Credit Quality steps at inception	ALL OTHER CQS
	Exposures by Credit Quality steps at reporting date	CQS 5
	Methods to determine risk weights	Ratings Based Method
	Use of external ratings	Direct issue long-term credit assessment
r540 c250	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposures by Credit Quality steps at inception	ALL OTHER CQS
	Exposures by Credit Quality steps at reporting date	CQS 6
	Methods to determine risk weights	Ratings Based Method
	Use of external ratings	Direct issue long-term credit assessment
r540 c260	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposures by Credit Quality steps at inception	ALL OTHER CQS
	Exposures by Credit Quality steps at reporting date	CQS 7 & S/T CQS 3
	Methods to determine risk weights	Ratings Based Method
	Use of external ratings	Direct issue credit assessment
r540 c270	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposures by Credit Quality steps at inception	ALL OTHER CQS
	Exposures by Credit Quality steps at reporting date	CQS 8
	Methods to determine risk weights	Ratings Based Method
	Use of external ratings	Direct issue long-term credit assessment
r540 c280	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposures by Credit Quality steps at inception	ALL OTHER CQS
	Exposures by Credit Quality steps at reporting date	CQS 9
	Methods to determine risk weights	Ratings Based Method
	Use of external ratings	Direct issue long-term credit assessment
r540 c290	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposures by Credit Quality steps at inception	ALL OTHER CQS
	Exposures by Credit Quality steps at reporting date	CQS 10
	Methods to determine risk weights	Ratings Based Method
	Use of external ratings	Direct issue long-term credit assessment
r540 c300	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment

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r540 c300	Exposures by Credit Quality steps at inception	ALL OTHER CQS
	Exposures by Credit Quality steps at reporting date	CQS 11
	Methods to determine risk weights	Ratings Based Method
	Use of external ratings	Direct issue long-term credit assessment
r540 c310	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposures by Credit Quality steps at inception	ALL OTHER CQS
	Exposures by Credit Quality steps at reporting date	ALL OTHER CQS
	Methods to determine risk weights	Ratings Based Method
	Risk weights	1250%
	Use of external ratings	Direct issue credit assessment
r540 c320	Metric	Exposure value, including value adjustments and provisions, subject to risk weights [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposures by Credit Quality steps at inception	ALL OTHER CQS
	Methods to determine risk weights	1250% for positions not subject to any method
	Risk weights	1250%
	Use of external ratings	Unrated exposure where a derived rating is not used
r540 c400	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposures by Credit Quality steps at inception	ALL OTHER CQS
r540 c410	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to securitisation credit risk treatment
	Exposures by Credit Quality steps at inception	ALL OTHER CQS
	Type of risk transfer	Synthetic transactions

C 14.00 - Detailed information on securitisations

r999 c010	Metric	Internal code of the securitisation [si]
	Securitisation	<Key value>
r999 c030	Metric	Code of the originator of the securitisation [si]
	Securitisation	<Key value>
r999 c040	Metric	Type of risk transfer [qi_RTT]
	Securitisation	<Key value>
r999 c050	Metric	Accounting treatment of the securitisation [qi_CG]
	Securitisation	<Key value>
r999 c060	Metric	Solvency treatment of the securitisation [si]
	Securitisation	<Key value>
r999 c070	Metric	Type of underlying (Securitisation/Re-securitisation) [qi_UES]
	Securitisation	<Key value>

r999 c080	Metric	Type of retention applied [si]	
	Securitisation	<Key value>	
r999 c090	Metric	Percentage of retention of securitisations at reporting date [pi]	
	Base	Memorandum items	
	Securitisation	<Key value>	
r999 c100	Metric	Compliance with the retention requirement [si]	
	Securitisation	<Key value>	
r999 c110	Metric	Role in the securitisation process [qi_RSP]	
	Securitisation	<Key value>	
r999 c120	Metric	Origination date of the securitisation [di]	
	Securitisation	<Key value>	
	Type of securitisation	Non-ABCP programmes	
r999 c130	Metric	Total amount of underlying securitised exposures of every originator at origination date [mi]	
	Base	Exposures	
	Main category	Securitised exposures	
	Securitisation	<Key value>	
	Type of securitisation	Non-ABCP programmes	
r999 c140	Metric	Total amount of underlying securitised exposures of every originator [mi]	
	Base	Exposures	
	Main category	Securitised exposures	
	Securitisation	<Key value>	
r999 c150	Metric	Percentage of participation of the reporting institution in the securitisation [pi]	
	Base	Memorandum items	
	Main category	Securitised exposures	
	Securitisation	<Key value>	
r999 c160	Metric	Type of underlying [qi_UES]	
	Securitisation	<Key value>	
r999 c170	Metric	Approach used for the securitised exposures [qi_AP]	
	Role in the securitisation process	Originator, Investor	
	Securitisation	<Key value>	
r999 c180	Metric	Number of exposures [ii]	
	Base	Memorandum items	
	Main category	Securitised exposures	
	Role in the securitisation process	Originator, Sponsor	
	Securitisation	<Key value>	
r999 c190	Metric	Country of origin of the ultimate underlying of the transaction [qi_GA]	
	Securitisation	<Key value>	
r999 c200	Metric	ELGD [pi]	
	Base	Memorandum items	
	Main category	Securitised exposures	
	Approach	IRB Approach	
	Methods to determine risk weights	Supervisory formula method	

r999 c200	Role in the securitisation process	Originator, Investor	
	Securitisation	<Key value>	
r999 c210	Metric	Value adjustments and provision associated with the original exposure [mi]	
	Base	Exposures	
	Main category	Securitised exposures	
	Role in the securitisation process	Originator, Investor	
	Securitisation	<Key value>	
r999 c220	Metric	Own funds requirements before securitisation (Kirb) [pi]	
	Base	Memorandum items	
	Main category	Securitised exposures	
	Role in the securitisation process	Originator, Investor	
	Securitisation	<Key value>	
r999 c230	Metric	Exposure value - all exposures [mi]	
	Base	Exposures	
	Main category	Securitised exposures On-balance sheet	
	Securitisation	<Key value>	
	Securitisation structure	Senior	
r999 c240	Metric	Exposure value - all exposures [mi]	
	Base	Exposures	
	Main category	Securitised exposures On-balance sheet	
	Securitisation	<Key value>	
	Securitisation structure	Mezzanine	
r999 c250	Metric	Exposure value - all exposures [mi]	
	Base	Exposures	
	Main category	Securitised exposures On-balance sheet	
	Securitisation	<Key value>	
	Securitisation structure	First loss	
r999 c260	Metric	Exposure value - all exposures [mi]	
	Base	Exposures	
	Main category	Securitised exposures Off-balance sheet & derivatives	
	Securitisation	<Key value>	
	Securitisation structure	Senior	
r999 c270	Metric	Exposure value - all exposures [mi]	
	Base	Exposures	
	Main category	Securitised exposures Off-balance sheet & derivatives	
	Securitisation	<Key value>	
	Securitisation structure	Mezzanine	
r999 c280	Metric	Exposure value - all exposures [mi]	
	Base	Exposures	
	Main category	Securitised exposures Off-balance sheet & derivatives	
	Securitisation	<Key value>	
	Securitisation structure	First loss	

r999 c290	Metric	First foreseeable termination date [di]
	Base	Memorandum items
	Main category	Securitisation
	Securitisation	<Key value>

r999 c300	Metric	Legal final maturity date [di]
	Base	Memorandum items
	Main category	Securitisation
	Securitisation	<Key value>

r999 c310	Metric	Exposure value - all exposures [mi]
	Base	Exposures
	Main category	Securitisation positions On-balance sheet
	Securitisation	<Key value>
	Securitisation structure	Senior

r999 c320	Metric	Exposure value - all exposures [mi]
	Base	Exposures
	Main category	Securitisation positions On-balance sheet
	Securitisation	<Key value>
	Securitisation structure	Mezzanine

r999 c330	Metric	Exposure value - all exposures [mi]
	Base	Exposures
	Main category	Securitisation positions On-balance sheet
	Securitisation	<Key value>
	Securitisation structure	First loss

r999 c340	Metric	Exposure value - all exposures [mi]
	Base	Exposures
	Main category	Securitisation positions Off-balance sheet & derivatives
	Securitisation	<Key value>
	Securitisation structure	Senior

r999 c350	Metric	Exposure value - all exposures [mi]
	Base	Exposures
	Main category	Securitisation positions Off-balance sheet & derivatives
	Securitisation	<Key value>
	Securitisation structure	Mezzanine

r999 c360	Metric	Exposure value - all exposures [mi]
	Base	Exposures
	Main category	Securitisation positions Off-balance sheet & derivatives
	Securitisation	<Key value>
	Securitisation structure	First loss

r999 c370	Metric	Amount assigned to direct credit substitutes [mi]
	Base	Memorandum items
	Main category	Securitisation positions Off-balance sheet & derivatives
	Securitisation	<Key value>

r999 c380	Metric	Amount assigned to IRS / CRS [mi]
	Base	Memorandum items
	Main category	Securitisation positions Off-balance sheet & derivatives
	Securitisation	<Key value>
r999 c390	Metric	Amount assigned to eligible liquidity facilities [mi]
	Base	Memorandum items
	Main category	Securitisation positions Off-balance sheet & derivatives
	Securitisation	<Key value>
r999 c400	Metric	Amount assigned to other off-balance sheet items [mi]
	Base	Memorandum items
	Main category	Securitisation positions Off-balance sheet & derivatives
	Securitisation	<Key value>
r999 c410	Metric	Conversion factor applied to revolving securitisation [pi]
	Base	Memorandum items
	Main category	Securitisation debt instruments
	Securitisation	<Key value>
	Type of securitisation	Revolving securitisations with early amortisation
r999 c420	Metric	Exposure Value deducted from own funds [mi]
	Base	Exposures
	Main category	Securitisation debt instruments
	Securitisation	<Key value>
r999 c430	Metric	Risk weighted exposure amount before CAP [mi]
	Base	Exposures
	Main category	Securitisation debt instruments
	Securitisation	<Key value>
r999 c440	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Securitisation debt instruments
	Securitisation	<Key value>
r999 c450	Metric	Correlation Trading Portfolio [qi_CTP]
	Base	Memorandum items
	Main category	Securitisation positions
	Securitisation	<Key value>
r999 c460	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	IRB Approach
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Securitisation	<Key value>
r999 c470	Metric	Value used for market risk, net [mi]
	Base	Exposures

r999 c470	Main category	Securitisation positions
	Approach	IRB Approach
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Securitisation	<Key value>

r999 c480	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk
	Prudential portfolio	Trading book
	Securitisation	<Key value>

C 15.00 - Exposures and losses from lending collateralised immovable property

s999 r010 c010	Metric	Losses stemming from lending collateralised [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Loan to Value	Reference percentages according to specific reporting obligation
	Location of the activities	<Key value>
	Prudential portfolio	Banking book
	Type of credit protection	Mortgages on residential property

s999 r010 c020	Metric	Losses stemming from lending collateralised - Valued with mortgage lending value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Loan to Value	Reference percentages according to specific reporting obligation
	Location of the activities	<Key value>
	Prudential portfolio	Banking book
	Type of credit protection	Mortgages on residential property

s999 r010 c030	Metric	Losses stemming from lending collateralised [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Location of the activities	<Key value>
	Prudential portfolio	Banking book
	Type of credit protection	Mortgages on residential property

s999 r010 c040	Metric	Losses stemming from lending collateralised - Valued with mortgage lending value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Location of the activities	<Key value>
	Prudential portfolio	Banking book
	Type of credit protection	Mortgages on residential property

s999 r010 c050	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Location of the activities	<Key value>
	Prudential portfolio	Banking book
	Type of credit protection	Mortgages on residential property

s999 r020 c010	Metric	Losses stemming from lending collateralised [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Loan to Value	Reference percentages according to specific reporting obligation
	Location of the activities	<Key value>
	Prudential portfolio	Banking book
	Type of credit protection	Mortgages on commercial immovable property

s999 r020 c020	Metric	Losses stemming from lending collateralised - Valued with mortgage lending value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Loan to Value	Reference percentages according to specific reporting obligation
	Location of the activities	<Key value>
	Prudential portfolio	Banking book
	Type of credit protection	Mortgages on commercial immovable property

s999 r020 c030	Metric	Losses stemming from lending collateralised [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Location of the activities	<Key value>
	Prudential portfolio	Banking book
	Type of credit protection	Mortgages on commercial immovable property

s999 r020 c040	Metric	Losses stemming from lending collateralised - Valued with mortgage lending value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Location of the activities	<Key value>
	Prudential portfolio	Banking book
	Type of credit protection	Mortgages on commercial immovable property

s999 r020 c050	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk
	Type of risk	Credit risk, counterparty credit risk, dilution risk and free deliveries
	Location of the activities	<Key value>
	Prudential portfolio	Banking book

s999 r020 c050	Type of credit protection	Mortgages on commercial immovable property

Group Solvency

C 06.00 - Group Solvency

r999 c010	Metric	Name of entity [si]
	Legal entity	<Key value>

r999 c022	Metric	LEI code [qi]
	Legal entity	<Key value>

r999 c030	Metric	Institution or equivalent [bi]
	Legal entity	<Key value>

r999 c040	Metric	Scope of data (levels of consolidation code) [si]
	Legal entity	<Key value>

r999 c050	Metric	Residence of entities within the scope of consolidation [qi_GA]
	Legal entity	<Key value>

r999 c060	Metric	Share of ownership instruments [pi]
	Main category	Equity instruments
	Legal entity	<Key value>

r999 c070	Metric	Total risk exposure amount [mi]
	Main category	All exposures
	Legal entity	<Key value>

r999 c080	Metric	Total risk exposure amount [mi]
	Main category	All assets, All Off balance sheet items, Derivatives, Short positions, Debt securities issued, Deposits
	Type of risk	Credit risk, counterparty credit risk, dilution risk, free deliveries and settlement/delivery risk
	Legal entity	<Key value>

r999 c090	Metric	Total risk exposure amount [mi]
	Main category	All assets, all liabilities, all off balance sheet items
	Type of risk	Position, fx and commodities risks
	Legal entity	<Key value>

r999 c100	Metric	Total risk exposure amount [mi]
	Main category	Relevant indicator OPR, Loan and advances
	Type of risk	Operational risk
	Legal entity	<Key value>

r999 c110	Metric	Total risk exposure amount [mi]
	Main category	Other and transitional risk exposures
	Legal entity	<Key value>

r999 c120	Metric	Computable amount - Individual basis [mi]
	Main category	Regulatory capital items
	Own funds	Total own funds
	Legal entity	<Key value>

r999 c130	Metric	Amount including transitional provisions [mi]

r999 c130	Main category	Regulatory capital items
	Own funds	Total own funds
	Legal entity	<Key value>
r999 c140	Metric	Qualifying amount [mi]
	Main category	Regulatory capital items. Share premium. Retained earnings
	Own funds	Total own funds
	Legal entity	<Key value>
r999 c150	Metric	Computable amount - Individual basis [mi]
	Main category	Regulatory capital items
	Own funds	T1 Capital
	Legal entity	<Key value>
r999 c160	Metric	Qualifying amount [mi]
	Main category	Regulatory capital items
	Own funds	T1 Capital
	Legal entity	<Key value>
r999 c170	Metric	Qualifying amount [mi]
	Main category	Regulatory capital items. Share premium. Retained earnings
	Own funds	T1 Capital
	Legal entity	<Key value>
r999 c180	Metric	Computable amount - Individual basis [mi]
	Main category	Regulatory capital items
	Own funds	CET1 Capital
	Legal entity	<Key value>
r999 c190	Metric	Amount including transitional provisions [mi]
	Main category	Regulatory capital items
	Own funds	CET1 Capital
	Legal entity	<Key value>
r999 c200	Metric	Qualifying amount [mi]
	Main category	Regulatory capital items. Share premium. Retained earnings
	Own funds	CET1 Capital
	Legal entity	<Key value>
r999 c210	Metric	Computable amount - Individual basis [mi]
	Main category	Regulatory capital items
	Own funds	AT1 Capital
	Legal entity	<Key value>
r999 c220	Metric	Qualifying amount [mi]
	Main category	Regulatory capital items
	Own funds	AT1 Capital
	Legal entity	<Key value>
r999 c230	Metric	Computable amount - Individual basis [mi]
	Main category	Regulatory capital items
	Own funds	T2 Capital

r999 c230	Legal entity		\<Key value\>
r999 c240	Metric		Qualifying amount [mi]
	Main category		Regulatory capital items
	Own funds		T2 Capital
	Legal entity		\<Key value\>
r999 c250	Metric		Total risk exposure amount contribution to the group [mi]
	Base		Exposures
	Main category		All exposures
	Legal entity		\<Key value\>
r999 c260	Metric		Total risk exposure amount contribution to the group [mi]
	Base		Exposures
	Main category		All assets, All Off balance sheet items, Derivatives, Short positions, Debt securities issued, Deposits
	Type of risk		Credit risk, counterparty credit risk, dilution risk, free deliveries and settlement/delivery risk
	Legal entity		\<Key value\>
r999 c270	Metric		Total risk exposure amount contribution to the group [mi]
	Base		Exposures
	Main category		All assets, all liabilities, all off balance sheet items
	Type of risk		Position, fx and commodities risks
	Legal entity		\<Key value\>
r999 c280	Metric		Total risk exposure amount contribution to the group [mi]
	Base		Exposures
	Main category		Relevant indicator OPR, Loan and advances
	Type of risk		Operational risk
	Legal entity		\<Key value\>
r999 c290	Metric		Total risk exposure amount contribution to the group [mi]
	Base		Exposures
	Main category		Other and transitional risk exposures
	Legal entity		\<Key value\>
r999 c300	Metric		Computable amount [mi]
	Base		Own funds
	Main category		Eligible minority interest, Instruments issued by subsidiaries that are given recognition in own funds
	Own funds		Total own funds
	Legal entity		\<Key value\>
r999 c310	Metric		Computable amount [mi]
	Base		Own funds
	Main category		Eligible minority interest, Instruments issued by subsidiaries that are given recognition in own funds
	Own funds		T1 Capital
	Legal entity		\<Key value\>
r999 c320	Metric		Computable amount [mi]
	Base		Own funds
	Main category		Eligible minority interest
	Legal entity		\<Key value\>

r999 c330

Metric	Computable amount [mi]
Base	Own funds
Main category	Instruments issued by subsidiaries that are given recognition in own funds
Own funds	AT1 Capital
Legal entity	<Key value>

r999 c340

Metric	Computable amount [mi]
Base	Own funds
Main category	Instruments issued by subsidiaries that are given recognition in own funds
Own funds	T2 Capital
Legal entity	<Key value>

r999 c350

Metric	Computable amount [mi]
Base	Own funds
Main category	Goodwill
Legal entity	<Key value>

r999 c360

Metric	Computable amount [mi]
Base	Own funds
Main category	Regulatory capital items
Own funds	Total own funds
Legal entity	<Key value>

r999 c370

Metric	Computable amount [mi]
Base	Own funds
Main category	Regulatory capital items
Own funds	CET1 Capital
Legal entity	<Key value>

r999 c380

Metric	Computable amount [mi]
Base	Own funds
Main category	Regulatory capital items
Own funds	AT1 Capital
Legal entity	<Key value>

r999 c390

Metric	Computable amount [mi]
Base	Own funds
Main category	Profit or loss
Own funds	AT1 Capital
Legal entity	<Key value>

r999 c400

Metric	Computable amount [mi]
Base	Own funds
Main category	Goodwill
Own funds	AT1 Capital
Legal entity	<Key value>

r999 c410

Metric	Capital buffer [pi]
Main category	Combined buffer
Legal entity	<Key value>

r999 c420	Metric	Capital buffer [pi]
	Main category	Capital conservation buffer
	Legal entity	<Key value>
r999 c430	Metric	Capital buffer [pi]
	Main category	Specific countercyclical capital buffer
	Legal entity	<Key value>

C 26.00 - LE limits

r010 c010	Metric	Applicable limit for non institutions [mi]
	Base	Memorandum items
	Main category	Eligible capital for the purposes of qualifying holdings outside the financial sector and large exposures
r020 c010	Metric	Applicable limit for institutions [mi]
	Base	Memorandum items
	Main category	Eligible capital for the purposes of qualifying holdings outside the financial sector and large exposures
r030 c010	Metric	Applicable percentage limit for institutions [pi]
	Base	Memorandum items
	Main category	Eligible capital for the purposes of qualifying holdings outside the financial sector and large exposures

C 27.00 - Large exposures in the non-trading and trading book

r999 c010	Metric	Name of counterparty [si]
	Legal entity	<Key value>
r999 c022	Metric	LEI code [qi]
	Legal entity	<Key value>
r999 c025	Metric	Transaction where there is an exposure to underlying assets [qi_BT]
	Legal entity	<Key value>
r999 c030	Metric	Group or individual connected client [qi_BT]
	Legal entity	<Key value>
r999 c040	Metric	Residence of the counterparty [qi_GA]
	Legal entity	<Key value>
r999 c050	Metric	Sector of the counterparty [qi_CT]
	Legal entity	<Key value>
r999 c060	Metric	Sector [qi_NAC]
	Legal entity	<Key value>
r999 c070	Metric	LE Original exposure [mi]
	Base	Exposures
	Main category	Debt instruments, Equity instruments, Derivatives, Off balance sheet instruments
	Legal entity	<Key value>
r999 c080	Metric	LE Original exposure [mi]
	Base	Exposures

r999 c080	Main category	Debt instruments, Equity instruments, Derivatives, Off balance sheet instruments
	Impairment status	Defaulted
	Legal entity	<Key value>
r999 c090	Metric	LE Original exposure [mi]
	Base	Exposures
	Main category	Debt securities, Loans and advances
	Legal entity	<Key value>
r999 c100	Metric	LE Original exposure [mi]
	Base	Exposures
	Main category	Equity instruments
	Legal entity	<Key value>
r999 c110	Metric	LE Original exposure [mi]
	Base	Exposures
	Main category	Derivatives
	Legal entity	<Key value>
r999 c120	Metric	LE Original exposure [mi]
	Base	Exposures
	Main category	Loan commitments given
	Legal entity	<Key value>
r999 c130	Metric	LE Original exposure [mi]
	Base	Exposures
	Main category	Financial guarantees given
	Legal entity	<Key value>
r999 c140	Metric	LE Original exposure [mi]
	Base	Exposures
	Main category	Other Commitments given
	Legal entity	<Key value>
r999 c150	Metric	CRM substitution effects Inflows, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Debt securities, Loans and advances
	Legal entity	<Key value>
r999 c155	Metric	CRM substitution effects Inflows, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Equity instruments
	Legal entity	<Key value>
r999 c160	Metric	CRM substitution effects Inflows, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Derivatives
	Legal entity	<Key value>
r999 c170	Metric	CRM substitution effects Inflows, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Loan commitments given

r999 c170	Legal entity		<Key value>
r999 c180	Metric		CRM substitution effects Inflows, including value adjustments and provisions [mi]
	Base		Exposures
	Main category		Financial guarantees given
	Legal entity		<Key value>
r999 c190	Metric		CRM substitution effects Inflows, including value adjustments and provisions [mi]
	Base		Exposures
	Main category		Other Commitments given
	Legal entity		<Key value>
r999 c200	Metric		LE Original exposure [mi]
	Base		Exposures
	Main category		Schemes subject to look-through
	Legal entity		<Key value>
r999 c210	Metric		Value adjustments and provision associated with the original exposure [mi]
	Base		Exposures
	Main category		Debt instruments, Equity instruments, Derivatives, Off balance sheet instruments
	Legal entity		<Key value>
r999 c220	Metric		Exposure Value deducted from own funds [mi]
	Base		Own funds
	Main category		Debt instruments, Equity instruments, Derivatives, Off balance sheet instruments
	Legal entity		<Key value>
r999 c230	Metric		LE Exposure value before application of exemptions and CRM [mi]
	Base		Memorandum items
	Main category		Debt instruments, Equity instruments, Derivatives, Off balance sheet instruments
	Legal entity		<Key value>
r999 c240	Metric		LE Exposure value before application of exemptions and CRM [mi]
	Base		Memorandum items
	Main category		Debt instruments, Equity instruments, Derivatives, Off balance sheet instruments
	Legal entity		<Key value>
	Prudential portfolio		Banking book
r999 c250	Metric		LE Exposure value before application of exemptions and CRM divided by eligible capital [pi]
	Base		Memorandum items
	Main category		Debt instruments, Equity instruments, Derivatives, Off balance sheet instruments
	Legal entity		<Key value>
r999 c260	Metric		CRM substitution effects Outflows, including value adjustments and provisions [mi]
	Base		Exposures
	Main category		Debt securities, Loans and advances
	CRM Effects/Collateral		CRM techniques substitution effect
	Legal entity		<Key value>
r999 c265	Metric		CRM substitution effects Outflows, including value adjustments and provisions [mi]
	Base		Exposures
	Main category		Equity instruments

r999 c265	CRM Effects/Collateral	CRM techniques substitution effect
	Legal entity	<Key value>
r999 c270	Metric	CRM substitution effects Outflows, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Derivatives
	CRM Effects/Collateral	CRM techniques substitution effect
	Legal entity	<Key value>
r999 c280	Metric	CRM substitution effects Outflows, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Loan commitments given
	CRM Effects/Collateral	CRM techniques substitution effect
	Legal entity	<Key value>
r999 c290	Metric	CRM substitution effects Outflows, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Financial guarantees given
	CRM Effects/Collateral	CRM techniques substitution effect
	Legal entity	<Key value>
r999 c300	Metric	CRM substitution effects Outflows, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Other Commitments given
	CRM Effects/Collateral	CRM techniques substitution effect
	Legal entity	<Key value>
r999 c310	Metric	CRM substitution effects Outflows, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Debt instruments, Equity instruments, Derivatives, Off balance sheet instruments
	CRM Effects/Collateral	Funded credit protection with effects other than substitution [LE]
	Legal entity	<Key value>
r999 c320	Metric	CRM substitution effects Outflows, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Debt instruments, Equity instruments, Derivatives, Off balance sheet instruments
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect [LE]
	Legal entity	<Key value>
r999 c330	Metric	Amounts exempted from the LE regime [mi]
	Base	Exposures
	Main category	Debt instruments, Equity instruments, Derivatives, Off balance sheet instruments
	Legal entity	<Key value>
r999 c340	Metric	LE Exposure value after application of exemptions and CRM [mi]
	Base	Memorandum items
	Main category	Debt instruments, Equity instruments, Derivatives, Off balance sheet instruments
	Legal entity	<Key value>
r999 c350	Metric	LE Exposure value after application of exemptions and CRM [mi]
	Base	Memorandum items

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r999 c350	Main category	Debt instruments, Equity instruments, Derivatives, Off balance sheet instruments	
	Legal entity	<Key value>	
	Prudential portfolio	Banking book	
r999 c360	Metric	LE Exposure value after application of exemptions and CRM divided by eligible capital [pi]	
	Base	Memorandum items	
	Main category	Debt instruments, Equity instruments, Derivatives, Off balance sheet instruments	
	Legal entity	<Key value>	
r999 c370	Metric	Number of breaches during reporting period [ii]	
	Base	Memorandum items	
	Main category	Debt instruments, Equity instruments, Derivatives, Off balance sheet instruments	
	Legal entity	<Key value>	

C 28.00 - Large exposures in the non-trading and trading book

r999 c005	Metric	Code of the group to which the connected client belongs [qi]	
	Legal entity	<Key value>	
r999 c010	Metric	Name of counterparty [si]	
	Legal entity	<Key value>	
r999 c022	Metric	LEI code [qi]	
	Legal entity	<Key value>	
r999 c025	Metric	Transaction where there is an exposure to underlying assets [qi_BT]	
	Legal entity	<Key value>	
r999 c035	Metric	Related parties/Relationships [qi_RP]	
	Legal entity	<Key value>	
r999 c040	Metric	Residence of entities within the scope of consolidation [qi_GA]	
	Legal entity	<Key value>	
r999 c050	Metric	Sector of the counterparty [qi_CT]	
	Legal entity	<Key value>	
r999 c060	Metric	Sector [qi_NAC]	
	Legal entity	<Key value>	
r999 c070	Metric	LE Original exposure [mi]	
	Base	Exposures	
	Main category	Debt instruments, Equity instruments, Derivatives, Off balance sheet instruments	
	Legal entity	<Key value>	
r999 c080	Metric	LE Original exposure [mi]	
	Base	Exposures	
	Main category	Debt instruments, Equity instruments, Derivatives, Off balance sheet instruments	
	Impairment status	Defaulted	
	Legal entity	<Key value>	
r999 c090	Metric	LE Original exposure [mi]	
	Base	Exposures	
	Main category	Debt securities, Loans and advances	
	Legal entity	<Key value>	

r999 c100

Metric	LE Original exposure [mi]
Base	Exposures
Main category	Equity instruments
Legal entity	<Key value>

r999 c110

Metric	LE Original exposure [mi]
Base	Exposures
Main category	Derivatives
Legal entity	<Key value>

r999 c120

Metric	LE Original exposure [mi]
Base	Exposures
Main category	Loan commitments given
Legal entity	<Key value>

r999 c130

Metric	LE Original exposure [mi]
Base	Exposures
Main category	Financial guarantees given
Legal entity	<Key value>

r999 c140

Metric	LE Original exposure [mi]
Base	Exposures
Main category	Other Commitments given
Legal entity	<Key value>

r999 c150

Metric	LE Original exposure [mi]
Base	Exposures
Main category	Debt securities, Loans and advances
CRM Effects/Collateral	CRM techniques substitution effect
Legal entity	<Key value>

r999 c155

Metric	LE Original exposure [mi]
Base	Exposures
Main category	Equity instruments
CRM Effects/Collateral	CRM techniques substitution effect
Legal entity	<Key value>

r999 c160

Metric	LE Original exposure [mi]
Base	Exposures
Main category	Derivatives
CRM Effects/Collateral	CRM techniques substitution effect
Legal entity	<Key value>

r999 c170

Metric	LE Original exposure [mi]
Base	Exposures
Main category	Loan commitments given
CRM Effects/Collateral	CRM techniques substitution effect
Legal entity	<Key value>

r999 c180

Metric	LE Original exposure [mi]
Base	Exposures

r999 c180	Main category	Financial guarantees given
	CRM Effects/Collateral	CRM techniques substitution effect
	Legal entity	<Key value>
r999 c190	Metric	LE Original exposure [mi]
	Base	Exposures
	Main category	Other Commitments given
	CRM Effects/Collateral	CRM techniques substitution effect
	Legal entity	<Key value>
r999 c200	Metric	LE Original exposure [mi]
	Base	Exposures
	Main category	Schemes subject to look-through
	Legal entity	<Key value>
r999 c210	Metric	Value adjustments and provision associated with the original exposure [mi]
	Base	Exposures
	Main category	Debt instruments, Equity instruments, Derivatives, Off balance sheet instruments
	Legal entity	<Key value>
r999 c220	Metric	Exposure Value deducted from own funds [mi]
	Base	Own funds
	Main category	Debt instruments, Equity instruments, Derivatives, Off balance sheet instruments
	Legal entity	<Key value>
r999 c230	Metric	LE Exposure value before application of exemptions and CRM [mi]
	Base	Memorandum items
	Main category	Debt instruments, Equity instruments, Derivatives, Off balance sheet instruments
	Legal entity	<Key value>
r999 c240	Metric	LE Exposure value before application of exemptions and CRM [mi]
	Base	Memorandum items
	Main category	Debt instruments, Equity instruments, Derivatives, Off balance sheet instruments
	Legal entity	<Key value>
	Prudential portfolio	Banking book
r999 c250	Metric	LE Percentage against capital before application of exemptions and CRM [mi]
	Base	Memorandum items
	Main category	Debt instruments, Equity instruments, Derivatives, Off balance sheet instruments
	Legal entity	<Key value>
r999 c260	Metric	CRM substitution effects Outflows, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Debt securities, Loans and advances
	CRM Effects/Collateral	CRM techniques substitution effect
	Legal entity	<Key value>
r999 c265	Metric	CRM substitution effects Outflows, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Equity instruments
	CRM Effects/Collateral	CRM techniques substitution effect

COREP

r999 c265	Legal entity	<Key value>
r999 c270	Metric	CRM substitution effects Outflows, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Derivatives
	CRM Effects/Collateral	CRM techniques substitution effect
	Legal entity	<Key value>
r999 c280	Metric	CRM substitution effects Outflows, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Loan commitments given
	CRM Effects/Collateral	CRM techniques substitution effect
	Legal entity	<Key value>
r999 c290	Metric	CRM substitution effects Outflows, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Financial guarantees given
	CRM Effects/Collateral	CRM techniques substitution effect
	Legal entity	<Key value>
r999 c300	Metric	CRM substitution effects Outflows, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Other Commitments given
	CRM Effects/Collateral	CRM techniques substitution effect
	Legal entity	<Key value>
r999 c310	Metric	CRM substitution effects Outflows, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Debt instruments, Equity instruments, Derivatives, Off balance sheet instruments
	CRM Effects/Collateral	Funded credit protection with effects other than substitution [LE]
	Legal entity	<Key value>
r999 c320	Metric	CRM substitution effects Outflows, including value adjustments and provisions [mi]
	Base	Exposures
	Main category	Debt instruments, Equity instruments, Derivatives, Off balance sheet instruments
	CRM Effects/Collateral	CRM techniques Exposure value adjustment effect [LE]
	Legal entity	<Key value>
r999 c330	Metric	Amounts exempted from the LE regime [mi]
	Base	Exposures
	Main category	Debt instruments, Equity instruments, Derivatives, Off balance sheet instruments
	Legal entity	<Key value>
r999 c340	Metric	LE Exposure value after application of exemptions and CRM [mi]
	Base	Memorandum items
	Main category	Debt instruments, Equity instruments, Derivatives, Off balance sheet instruments
	Legal entity	<Key value>
r999 c350	Metric	LE Exposure value after application of exemptions and CRM [mi]
	Base	Memorandum items
	Main category	Debt instruments, Equity instruments, Derivatives, Off balance sheet instruments

r999 c350	Legal entity	<Key value>
	Prudential portfolio	Banking book

r999 c360	Metric	Share of eligible capital [pi]
	Base	Memorandum items
	Main category	Debt instruments, Equity instruments, Derivatives, Off balance sheet instruments
	Legal entity	<Key value>

Leverage Ratio

C 40.00 - Alternative treatment of the Exposure Measure

r010 c010	Metric	Carrying amount [mi]
	Base	Exposures
	Main category	Derivatives

r010 c020	Metric	Accounting value assuming no netting or other CRM [mi]
	Base	Exposures
	Main category	Derivatives

r010 c030	Metric	Alternative LR Exposure Value. Method 2 [mi]
	Base	Exposures
	Main category	Derivatives
	Type of risk	Counterparty credit risk

r010 c040	Metric	Alternative LR Exposure Value. Method 3 [mi]
	Base	Exposures
	Main category	Derivatives
	Type of risk	Counterparty credit risk

r010 c050	Metric	Alternative LR Exposure Value. Add-on. Mark-to-Market Method. Assuming no netting or CRM [mi]
	Base	Exposures
	Main category	Derivatives
	Type of risk	Counterparty credit risk

r010 c060	Metric	Alternative LR Exposure Value. Add-on. Mark-to-Market Method. Method 2 [mi]
	Base	Exposures
	Main category	Derivatives
	Type of risk	Counterparty credit risk

r010 c070	Metric	Notional amount [mi]
	Base	Exposures
	Main category	Derivatives

r010 c080	Metric	Notional amount (same reference name) [mi]
	Base	Exposures
	Main category	Derivatives

r010 c090	Metric	Notional amount (same reference name and counterparty or CCP) [mi]
	Base	Exposures
	Main category	Derivatives

r010 c100	Metric	Notional amount (same reference name and bought protection from CCP) [mi]

r010 c100	Base	Exposures
	Main category	Derivatives

r020 c010	Metric	Carrying amount [mi]
	Base	Exposures
	Main category	Derivatives. Credit. Protection sold

r020 c020	Metric	Accounting value assuming no netting or other CRM [mi]
	Base	Exposures
	Main category	Derivatives. Credit. Protection sold

r020 c030	Metric	Alternative LR Exposure Value. Method 2 [mi]
	Base	Exposures
	Main category	Derivatives. Credit. Protection sold
	Type of risk	Counterparty credit risk

r020 c040	Metric	Alternative LR Exposure Value. Method 3 [mi]
	Base	Exposures
	Main category	Derivatives. Credit. Protection sold
	Type of risk	Counterparty credit risk

r020 c050	Metric	Alternative LR Exposure Value. Add-on. Mark-to-Market Method. Assuming no netting or CRM [mi]
	Base	Exposures
	Main category	Derivatives. Credit. Protection sold
	Type of risk	Counterparty credit risk

r020 c060	Metric	Alternative LR Exposure Value. Add-on. Mark-to-Market Method. Method 2 [mi]
	Base	Exposures
	Main category	Derivatives. Credit. Protection sold
	Type of risk	Counterparty credit risk

r020 c070	Metric	Notional amount [mi]
	Base	Exposures
	Main category	Derivatives. Credit. Protection sold

r020 c080	Metric	Notional amount (same reference name) [mi]
	Base	Exposures
	Main category	Derivatives. Credit. Protection sold

r020 c090	Metric	Notional amount (same reference name and counterparty or CCP) [mi]
	Base	Exposures
	Main category	Derivatives. Credit. Protection sold

r020 c100	Metric	Notional amount (same reference name and bought protection from CCP) [mi]
	Base	Exposures
	Main category	Derivatives. Credit. Protection sold

r030 c010	Metric	Carrying amount [mi]
	Base	Exposures
	Main category	Derivatives. Credit. Protection sold. Subject to clause out clause

r030 c020	Metric	Accounting value assuming no netting or other CRM [mi]
	Base	Exposures
	Main category	Derivatives. Credit. Protection sold. Subject to clause out clause

r030 c030	Metric	Alternative LR Exposure Value. Method 2 [mi]
	Base	Exposures
	Main category	Derivatives. Credit. Protection sold. Subject to clause out clause
	Type of risk	Counterparty credit risk
r030 c040	Metric	Alternative LR Exposure Value. Method 3 [mi]
	Base	Exposures
	Main category	Derivatives. Credit. Protection sold. Subject to clause out clause
	Type of risk	Counterparty credit risk
r030 c050	Metric	Alternative LR Exposure Value. Add-on. Mark-to-Market Method. Assuming no netting or CRM [mi]
	Base	Exposures
	Main category	Derivatives. Credit. Protection sold. Subject to clause out clause
	Type of risk	Counterparty credit risk
r030 c060	Metric	Alternative LR Exposure Value. Add-on. Mark-to-Market Method. Method 2 [mi]
	Base	Exposures
	Main category	Derivatives. Credit. Protection sold. Subject to clause out clause
	Type of risk	Counterparty credit risk
r030 c070	Metric	Notional amount [mi]
	Base	Exposures
	Main category	Derivatives. Credit. Protection sold. Subject to clause out clause
r030 c080	Metric	Notional amount (same reference name) [mi]
	Base	Exposures
	Main category	Derivatives. Credit. Protection sold. Subject to clause out clause
r030 c090	Metric	Notional amount (same reference name and counterparty or CCP) [mi]
	Base	Exposures
	Main category	Derivatives. Credit. Protection sold. Subject to clause out clause
r030 c100	Metric	Notional amount (same reference name and bought protection from CCP) [mi]
	Base	Exposures
	Main category	Derivatives. Credit. Protection sold. Subject to clause out clause
r040 c010	Metric	Carrying amount [mi]
	Base	Exposures
	Main category	Derivatives. Credit. Protection sold. Not subject to clause out clause
r040 c020	Metric	Accounting value assuming no netting or other CRM [mi]
	Base	Exposures
	Main category	Derivatives. Credit. Protection sold. Not subject to clause out clause
r040 c030	Metric	Alternative LR Exposure Value. Method 2 [mi]
	Base	Exposures
	Main category	Derivatives. Credit. Protection sold. Not subject to clause out clause
	Type of risk	Counterparty credit risk
r040 c040	Metric	Alternative LR Exposure Value. Method 3 [mi]
	Base	Exposures
	Main category	Derivatives. Credit. Protection sold. Not subject to clause out clause
	Type of risk	Counterparty credit risk

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r040 c050	Metric	Alternative LR Exposure Value. Add-on. Mark-to-Market Method. Assuming no netting or CRM [mi]
	Base	Exposures
	Main category	Derivatives. Credit. Protection sold. Not subject to clause out clause
	Type of risk	Counterparty credit risk

r040 c060	Metric	Alternative LR Exposure Value. Add-on. Mark-to-Market Method. Method 2 [mi]
	Base	Exposures
	Main category	Derivatives. Credit. Protection sold. Not subject to clause out clause
	Type of risk	Counterparty credit risk

r040 c070	Metric	Notional amount [mi]
	Base	Exposures
	Main category	Derivatives. Credit. Protection sold. Not subject to clause out clause

r040 c080	Metric	Notional amount (same reference name) [mi]
	Base	Exposures
	Main category	Derivatives. Credit. Protection sold. Not subject to clause out clause

r040 c090	Metric	Notional amount (same reference name and counterparty or CCP) [mi]
	Base	Exposures
	Main category	Derivatives. Credit. Protection sold. Not subject to clause out clause

r040 c100	Metric	Notional amount (same reference name and bought protection from CCP) [mi]
	Base	Exposures
	Main category	Derivatives. Credit. Protection sold. Not subject to clause out clause

r050 c010	Metric	Carrying amount [mi]
	Base	Exposures
	Main category	Derivatives. Credit. Protection bought

r050 c020	Metric	Accounting value assuming no netting or other CRM [mi]
	Base	Exposures
	Main category	Derivatives. Credit. Protection bought

r050 c030	Metric	Alternative LR Exposure Value. Method 2 [mi]
	Base	Exposures
	Main category	Derivatives. Credit. Protection bought
	Type of risk	Counterparty credit risk

r050 c040	Metric	Alternative LR Exposure Value. Method 3 [mi]
	Base	Exposures
	Main category	Derivatives. Credit. Protection bought
	Type of risk	Counterparty credit risk

r050 c050	Metric	Alternative LR Exposure Value. Add-on. Mark-to-Market Method. Assuming no netting or CRM [mi]
	Base	Exposures
	Main category	Derivatives. Credit. Protection bought
	Type of risk	Counterparty credit risk

r050 c060	Metric	Alternative LR Exposure Value. Add-on. Mark-to-Market Method. Method 2 [mi]
	Base	Exposures
	Main category	Derivatives. Credit. Protection bought
	Type of risk	Counterparty credit risk

r050 c070	Metric	Notional amount [mi]
	Base	Exposures
	Main category	Derivatives. Credit. Protection bought

r050 c080	Metric	Notional amount (same reference name) [mi]
	Base	Exposures
	Main category	Derivatives. Credit. Protection bought

r050 c090	Metric	Notional amount (same reference name and counterparty or CCP) [mi]
	Base	Exposures
	Main category	Derivatives. Credit. Protection bought

r050 c100	Metric	Notional amount (same reference name and bought protection from CCP) [mi]
	Base	Exposures
	Main category	Derivatives. Credit. Protection bought

r060 c010	Metric	Carrying amount [mi]
	Base	Exposures
	Main category	Derivatives. Financial

r060 c020	Metric	Accounting value assuming no netting or other CRM [mi]
	Base	Exposures
	Main category	Derivatives. Financial

r060 c030	Metric	Alternative LR Exposure Value. Method 2 [mi]
	Base	Exposures
	Main category	Derivatives. Financial
	Type of risk	Counterparty credit risk

r060 c040	Metric	Alternative LR Exposure Value. Method 3 [mi]
	Base	Exposures
	Main category	Derivatives. Financial
	Type of risk	Counterparty credit risk

r060 c050	Metric	Alternative LR Exposure Value. Add-on. Mark-to-Market Method. Assuming no netting or CRM [mi]
	Base	Exposures
	Main category	Derivatives. Financial
	Type of risk	Counterparty credit risk

r060 c060	Metric	Alternative LR Exposure Value. Add-on. Mark-to-Market Method. Method 2 [mi]
	Base	Exposures
	Main category	Derivatives. Financial
	Type of risk	Counterparty credit risk

r060 c070	Metric	Notional amount [mi]
	Base	Exposures
	Main category	Derivatives. Financial

r060 c080	Metric	Notional amount (same reference name) [mi]
	Base	Exposures
	Main category	Derivatives. Financial

r060 c090	Metric	Notional amount (same reference name and counterparty or CCP) [mi]

| r060 c090 | Base | Exposures |
| | Main category | Derivatives. Financial |

r060 c100	Metric	Notional amount (same reference name and bought protection from CCP) [mi]
	Base	Exposures
	Main category	Derivatives. Financial

r070 c010	Metric	Carrying amount [mi]
	Base	Exposures
	Main category	Securities financing transactions and long settlement transactions
	Specific contract clauses or netting agreements	Master netting agreement eligible under art 201 CRR

r070 c020	Metric	Accounting value assuming no netting or other CRM [mi]
	Base	Exposures
	Main category	Securities financing transactions and long settlement transactions
	Specific contract clauses or netting agreements	Master netting agreement eligible under art 201 CRR

r070 c030	Metric	Alternative LR Exposure Value. Method 2 [mi]
	Base	Exposures
	Main category	Securities financing transactions and long settlement transactions
	Type of risk	Counterparty credit risk
	Specific contract clauses or netting agreements	Master netting agreement eligible under art 201 CRR

r070 c040	Metric	Alternative LR Exposure Value. Method 3 [mi]
	Base	Exposures
	Main category	Securities financing transactions and long settlement transactions
	Type of risk	Counterparty credit risk
	Specific contract clauses or netting agreements	Master netting agreement eligible under art 201 CRR

r070 c050	Metric	Alternative LR Exposure Value. Add-on. Mark-to-Market Method. Assuming no netting or CRM [mi]
	Base	Exposures
	Main category	Securities financing transactions and long settlement transactions
	Type of risk	Counterparty credit risk
	Specific contract clauses or netting agreements	Master netting agreement eligible under art 201 CRR

r070 c060	Metric	Alternative LR Exposure Value. Add-on. Mark-to-Market Method. Method 2 [mi]
	Base	Exposures
	Main category	Securities financing transactions and long settlement transactions
	Type of risk	Counterparty credit risk
	Specific contract clauses or netting agreements	Master netting agreement eligible under art 201 CRR

r070 c070	Metric	Notional amount [mi]
	Base	Exposures
	Main category	Securities financing transactions and long settlement transactions
	Specific contract clauses or netting agreements	Master netting agreement eligible under art 201 CRR

r070 c080	Metric	Notional amount (same reference name) [mi]
	Base	Exposures
	Main category	Securities financing transactions and long settlement transactions
	Specific contract clauses or netting agreements	Master netting agreement eligible under art 201 CRR

| r070 c090 | Metric | Notional amount (same reference name and counterparty or CCP) [mi] |

r070 c090	Base	Exposures
	Main category	Securities financing transactions and long settlement transactions
	Specific contract clauses or netting agreements	Master netting agreement eligible under art 201 CRR
r070 c100	Metric	Notional amount (same reference name and bought protection from CCP) [mi]
	Base	Exposures
	Main category	Securities financing transactions and long settlement transactions
	Specific contract clauses or netting agreements	Master netting agreement eligible under art 201 CRR
r080 c010	Metric	Carrying amount [mi]
	Base	Exposures
	Main category	Securities financing transactions and long settlement transactions
	Specific contract clauses or netting agreements	Not covered by a master netting agreement eligible under art 201 CRR
r080 c020	Metric	Accounting value assuming no netting or other CRM [mi]
	Base	Exposures
	Main category	Securities financing transactions and long settlement transactions
	Specific contract clauses or netting agreements	Not covered by a master netting agreement eligible under art 201 CRR
r080 c030	Metric	Alternative LR Exposure Value. Method 2 [mi]
	Base	Exposures
	Main category	Securities financing transactions and long settlement transactions
	Type of risk	Counterparty credit risk
	Specific contract clauses or netting agreements	Not covered by a master netting agreement eligible under art 201 CRR
r080 c040	Metric	Alternative LR Exposure Value. Method 3 [mi]
	Base	Exposures
	Main category	Securities financing transactions and long settlement transactions
	Type of risk	Counterparty credit risk
	Specific contract clauses or netting agreements	Not covered by a master netting agreement eligible under art 201 CRR
r080 c050	Metric	Alternative LR Exposure Value. Add-on. Mark-to-Market Method. Assuming no netting or CRM [mi]
	Base	Exposures
	Main category	Securities financing transactions and long settlement transactions
	Type of risk	Counterparty credit risk
	Specific contract clauses or netting agreements	Not covered by a master netting agreement eligible under art 201 CRR
r080 c060	Metric	Alternative LR Exposure Value. Add-on. Mark-to-Market Method. Method 2 [mi]
	Base	Exposures
	Main category	Securities financing transactions and long settlement transactions
	Type of risk	Counterparty credit risk
	Specific contract clauses or netting agreements	Not covered by a master netting agreement eligible under art 201 CRR
r080 c070	Metric	Notional amount [mi]
	Base	Exposures
	Main category	Securities financing transactions and long settlement transactions
	Specific contract clauses or netting agreements	Not covered by a master netting agreement eligible under art 201 CRR
r080 c080	Metric	Notional amount (same reference name) [mi]
	Base	Exposures
	Main category	Securities financing transactions and long settlement transactions

r080 c080	Specific contract clauses or netting agreements	Not covered by a master netting agreement eligible under art 201 CRR
r080 c090	Metric	Notional amount (same reference name and counterparty or CCP) [mi]
	Base	Exposures
	Main category	Securities financing transactions and long settlement transactions
	Specific contract clauses or netting agreements	Not covered by a master netting agreement eligible under art 201 CRR
r080 c100	Metric	Notional amount (same reference name and bought protection from CCP) [mi]
	Base	Exposures
	Main category	Securities financing transactions and long settlement transactions
	Specific contract clauses or netting agreements	Not covered by a master netting agreement eligible under art 201 CRR
r090 c010	Metric	Carrying amount [mi]
	Base	Exposures
	Main category	Assets other than derivatives and securities financing transactions
r090 c020	Metric	Accounting value assuming no netting or other CRM [mi]
	Base	Exposures
	Main category	Assets other than derivatives and securities financing transactions
r090 c030	Metric	Alternative LR Exposure Value. Method 2 [mi]
	Base	Exposures
	Main category	Assets other than derivatives and securities financing transactions
	Type of risk	Counterparty credit risk
r090 c040	Metric	Alternative LR Exposure Value. Method 3 [mi]
	Base	Exposures
	Main category	Assets other than derivatives and securities financing transactions
	Type of risk	Counterparty credit risk
r090 c050	Metric	Alternative LR Exposure Value. Add-on. Mark-to-Market Method. Assuming no netting or CRM [mi]
	Base	Exposures
	Main category	Assets other than derivatives and securities financing transactions
	Type of risk	Counterparty credit risk
r090 c060	Metric	Alternative LR Exposure Value. Add-on. Mark-to-Market Method. Method 2 [mi]
	Base	Exposures
	Main category	Assets other than derivatives and securities financing transactions
	Type of risk	Counterparty credit risk
r090 c070	Metric	Notional amount [mi]
	Base	Exposures
	Main category	Assets other than derivatives and securities financing transactions
r090 c080	Metric	Notional amount (same reference name) [mi]
	Base	Exposures
	Main category	Assets other than derivatives and securities financing transactions
r090 c090	Metric	Notional amount (same reference name and counterparty or CCP) [mi]
	Base	Exposures
	Main category	Assets other than derivatives and securities financing transactions
r090 c100	Metric	Notional amount (same reference name and bought protection from CCP) [mi]
	Base	Exposures

r090 c100	Main category	Assets other than derivatives and securities financing transactions
r100 c010	Metric	Carrying amount [mi]
	Base	Exposures
	Main category	Off-balance sheet instruments. Low risk
r100 c020	Metric	Accounting value assuming no netting or other CRM [mi]
	Base	Exposures
	Main category	Off-balance sheet instruments. Low risk
r100 c030	Metric	Alternative LR Exposure Value. Method 2 [mi]
	Base	Exposures
	Main category	Off-balance sheet instruments. Low risk
	Type of risk	Counterparty credit risk
r100 c040	Metric	Alternative LR Exposure Value. Method 3 [mi]
	Base	Exposures
	Main category	Off-balance sheet instruments. Low risk
	Type of risk	Counterparty credit risk
r100 c050	Metric	Alternative LR Exposure Value. Add-on. Mark-to-Market Method. Assuming no netting or CRM [mi]
	Base	Exposures
	Main category	Off-balance sheet instruments. Low risk
	Type of risk	Counterparty credit risk
r100 c060	Metric	Alternative LR Exposure Value. Add-on. Mark-to-Market Method. Method 2 [mi]
	Base	Exposures
	Main category	Off-balance sheet instruments. Low risk
	Type of risk	Counterparty credit risk
r100 c070	Metric	Notional amount [mi]
	Base	Exposures
	Main category	Off-balance sheet instruments. Low risk
r100 c080	Metric	Notional amount (same reference name) [mi]
	Base	Exposures
	Main category	Off-balance sheet instruments. Low risk
r100 c090	Metric	Notional amount (same reference name and counterparty or CCP) [mi]
	Base	Exposures
	Main category	Off-balance sheet instruments. Low risk
r100 c100	Metric	Notional amount (same reference name and bought protection from CCP) [mi]
	Base	Exposures
	Main category	Off-balance sheet instruments. Low risk
r110 c010	Metric	Carrying amount [mi]
	Base	Exposures
	Main category	Off-balance sheet instruments. Low risk
	Counterparty sector	Retail
	Specific contract clauses or netting agreements	Qualifying revolving
r110 c020	Metric	Accounting value assuming no netting or other CRM [mi]
	Base	Exposures

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r110 c020	Main category	Off-balance sheet instruments. Low risk
	Counterparty sector	Retail
	Specific contract clauses or netting agreements	Qualifying revolving
r110 c030	Metric	Alternative LR Exposure Value. Method 2 [mi]
	Base	Exposures
	Main category	Off-balance sheet instruments. Low risk
	Counterparty sector	Retail
	Type of risk	Counterparty credit risk
	Specific contract clauses or netting agreements	Qualifying revolving
r110 c040	Metric	Alternative LR Exposure Value. Method 3 [mi]
	Base	Exposures
	Main category	Off-balance sheet instruments. Low risk
	Counterparty sector	Retail
	Type of risk	Counterparty credit risk
	Specific contract clauses or netting agreements	Qualifying revolving
r110 c050	Metric	Alternative LR Exposure Value. Add-on. Mark-to-Market Method. Assuming no netting or CRM [mi]
	Base	Exposures
	Main category	Off-balance sheet instruments. Low risk
	Counterparty sector	Retail
	Type of risk	Counterparty credit risk
	Specific contract clauses or netting agreements	Qualifying revolving
r110 c060	Metric	Alternative LR Exposure Value. Add-on. Mark-to-Market Method. Method 2 [mi]
	Base	Exposures
	Main category	Off-balance sheet instruments. Low risk
	Counterparty sector	Retail
	Type of risk	Counterparty credit risk
	Specific contract clauses or netting agreements	Qualifying revolving
r110 c070	Metric	Notional amount [mi]
	Base	Exposures
	Main category	Off-balance sheet instruments. Low risk
	Counterparty sector	Retail
	Specific contract clauses or netting agreements	Qualifying revolving
r110 c080	Metric	Notional amount (same reference name) [mi]
	Base	Exposures
	Main category	Off-balance sheet instruments. Low risk
	Counterparty sector	Retail
	Specific contract clauses or netting agreements	Qualifying revolving
r110 c090	Metric	Notional amount (same reference name and counterparty or CCP) [mi]
	Base	Exposures
	Main category	Off-balance sheet instruments. Low risk
	Counterparty sector	Retail
	Specific contract clauses or netting agreements	Qualifying revolving
r110 c100	Metric	Notional amount (same reference name and bought protection from CCP) [mi]

r110 c100	Base	Exposures
	Main category	Off-balance sheet instruments. Low risk
	Counterparty sector	Retail
	Specific contract clauses or netting agreements	Qualifying revolving

r120 c010	Metric	Carrying amount [mi]
	Base	Exposures
	Main category	Off-balance sheet instruments. Low risk
	Counterparty sector	Retail
	Specific contract clauses or netting agreements	Qualifying revolving. UCC.Credit cards

r120 c020	Metric	Accounting value assuming no netting or other CRM [mi]
	Base	Exposures
	Main category	Off-balance sheet instruments. Low risk
	Counterparty sector	Retail
	Specific contract clauses or netting agreements	Qualifying revolving. UCC.Credit cards

r120 c030	Metric	Alternative LR Exposure Value. Method 2 [mi]
	Base	Exposures
	Main category	Off-balance sheet instruments. Low risk
	Counterparty sector	Retail
	Type of risk	Counterparty credit risk
	Specific contract clauses or netting agreements	Qualifying revolving. UCC.Credit cards

r120 c040	Metric	Alternative LR Exposure Value. Method 3 [mi]
	Base	Exposures
	Main category	Off-balance sheet instruments. Low risk
	Counterparty sector	Retail
	Type of risk	Counterparty credit risk
	Specific contract clauses or netting agreements	Qualifying revolving. UCC.Credit cards

r120 c050	Metric	Alternative LR Exposure Value. Add-on. Mark-to-Market Method. Assuming no netting or CRM [mi]
	Base	Exposures
	Main category	Off-balance sheet instruments. Low risk
	Counterparty sector	Retail
	Type of risk	Counterparty credit risk
	Specific contract clauses or netting agreements	Qualifying revolving. UCC.Credit cards

r120 c060	Metric	Alternative LR Exposure Value. Add-on. Mark-to-Market Method. Method 2 [mi]
	Base	Exposures
	Main category	Off-balance sheet instruments. Low risk
	Counterparty sector	Retail
	Type of risk	Counterparty credit risk
	Specific contract clauses or netting agreements	Qualifying revolving. UCC.Credit cards

r120 c070	Metric	Notional amount [mi]
	Base	Exposures
	Main category	Off-balance sheet instruments. Low risk
	Counterparty sector	Retail
	Specific contract clauses or netting agreements	Qualifying revolving. UCC.Credit cards

r120 c080	Metric	Notional amount (same reference name) [mi]
	Base	Exposures
	Main category	Off-balance sheet instruments. Low risk
	Counterparty sector	Retail
	Specific contract clauses or netting agreements	Qualifying revolving. UCC.Credit cards
r120 c090	Metric	Notional amount (same reference name and counterparty or CCP) [mi]
	Base	Exposures
	Main category	Off-balance sheet instruments. Low risk
	Counterparty sector	Retail
	Specific contract clauses or netting agreements	Qualifying revolving. UCC.Credit cards
r120 c100	Metric	Notional amount (same reference name and bought protection from CCP) [mi]
	Base	Exposures
	Main category	Off-balance sheet instruments. Low risk
	Counterparty sector	Retail
	Specific contract clauses or netting agreements	Qualifying revolving. UCC.Credit cards
r130 c010	Metric	Carrying amount [mi]
	Base	Exposures
	Main category	Off-balance sheet instruments. Low risk
	Specific contract clauses or netting agreements	Non Qualifying Revolving. UCC
r130 c020	Metric	Accounting value assuming no netting or other CRM [mi]
	Base	Exposures
	Main category	Off-balance sheet instruments. Low risk
	Specific contract clauses or netting agreements	Non Qualifying Revolving. UCC
r130 c030	Metric	Alternative LR Exposure Value. Method 2 [mi]
	Base	Exposures
	Main category	Off-balance sheet instruments. Low risk
	Type of risk	Counterparty credit risk
	Specific contract clauses or netting agreements	Non Qualifying Revolving. UCC
r130 c040	Metric	Alternative LR Exposure Value. Method 3 [mi]
	Base	Exposures
	Main category	Off-balance sheet instruments. Low risk
	Type of risk	Counterparty credit risk
	Specific contract clauses or netting agreements	Non Qualifying Revolving. UCC
r130 c050	Metric	Alternative LR Exposure Value. Add-on. Mark-to-Market Method. Assuming no netting or CRM [mi]
	Base	Exposures
	Main category	Off-balance sheet instruments. Low risk
	Type of risk	Counterparty credit risk
	Specific contract clauses or netting agreements	Non Qualifying Revolving. UCC
r130 c060	Metric	Alternative LR Exposure Value. Add-on. Mark-to-Market Method. Method 2 [mi]
	Base	Exposures
	Main category	Off-balance sheet instruments. Low risk
	Type of risk	Counterparty credit risk
	Specific contract clauses or netting agreements	Non Qualifying Revolving. UCC

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r130 c070	Metric	Notional amount [mi]
	Base	Exposures
	Main category	Off-balance sheet instruments. Low risk
	Specific contract clauses or netting agreements	Non Qualifying Revolving. UCC
r130 c080	Metric	Notional amount (same reference name) [mi]
	Base	Exposures
	Main category	Off-balance sheet instruments. Low risk
	Specific contract clauses or netting agreements	Non Qualifying Revolving. UCC
r130 c090	Metric	Notional amount (same reference name and counterparty or CCP) [mi]
	Base	Exposures
	Main category	Off-balance sheet instruments. Low risk
	Specific contract clauses or netting agreements	Non Qualifying Revolving. UCC
r130 c100	Metric	Notional amount (same reference name and bought protection from CCP) [mi]
	Base	Exposures
	Main category	Off-balance sheet instruments. Low risk
	Specific contract clauses or netting agreements	Non Qualifying Revolving. UCC
r140 c010	Metric	Carrying amount [mi]
	Base	Exposures
	Main category	Off-balance sheet instruments. Medium/Low risk
r140 c020	Metric	Accounting value assuming no netting or other CRM [mi]
	Base	Exposures
	Main category	Off-balance sheet instruments. Medium/Low risk
r140 c030	Metric	Alternative LR Exposure Value. Method 2 [mi]
	Base	Exposures
	Main category	Off-balance sheet instruments. Medium/Low risk
	Type of risk	Counterparty credit risk
r140 c040	Metric	Alternative LR Exposure Value. Method 3 [mi]
	Base	Exposures
	Main category	Off-balance sheet instruments. Medium/Low risk
	Type of risk	Counterparty credit risk
r140 c050	Metric	Alternative LR Exposure Value. Add-on. Mark-to-Market Method. Assuming no netting or CRM [mi]
	Base	Exposures
	Main category	Off-balance sheet instruments. Medium/Low risk
	Type of risk	Counterparty credit risk
r140 c060	Metric	Alternative LR Exposure Value. Add-on. Mark-to-Market Method. Method 2 [mi]
	Base	Exposures
	Main category	Off-balance sheet instruments. Medium/Low risk
	Type of risk	Counterparty credit risk
r140 c070	Metric	Notional amount [mi]
	Base	Exposures
	Main category	Off-balance sheet instruments. Medium/Low risk
r140 c080	Metric	Notional amount (same reference name) [mi]

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r140 c080	Base	Exposures
	Main category	Off-balance sheet instruments. Medium/Low risk
r140 c090	Metric	Notional amount (same reference name and counterparty or CCP) [mi]
	Base	Exposures
	Main category	Off-balance sheet instruments. Medium/Low risk
r140 c100	Metric	Notional amount (same reference name and bought protection from CCP) [mi]
	Base	Exposures
	Main category	Off-balance sheet instruments. Medium/Low risk
r150 c010	Metric	Carrying amount [mi]
	Base	Exposures
	Main category	Off-balance sheet instruments. Medium risk
r150 c020	Metric	Accounting value assuming no netting or other CRM [mi]
	Base	Exposures
	Main category	Off-balance sheet instruments. Medium risk
r150 c030	Metric	Alternative LR Exposure Value. Method 2 [mi]
	Base	Exposures
	Main category	Off-balance sheet instruments. Medium risk
	Type of risk	Counterparty credit risk
r150 c040	Metric	Alternative LR Exposure Value. Method 3 [mi]
	Base	Exposures
	Main category	Off-balance sheet instruments. Medium risk
	Type of risk	Counterparty credit risk
r150 c050	Metric	Alternative LR Exposure Value. Add-on. Mark-to-Market Method. Assuming no netting or CRM [mi]
	Base	Exposures
	Main category	Off-balance sheet instruments. Medium risk
	Type of risk	Counterparty credit risk
r150 c060	Metric	Alternative LR Exposure Value. Add-on. Mark-to-Market Method. Method 2 [mi]
	Base	Exposures
	Main category	Off-balance sheet instruments. Medium risk
	Type of risk	Counterparty credit risk
r150 c070	Metric	Notional amount [mi]
	Base	Exposures
	Main category	Off-balance sheet instruments. Medium risk
r150 c080	Metric	Notional amount (same reference name) [mi]
	Base	Exposures
	Main category	Off-balance sheet instruments. Medium risk
r150 c090	Metric	Notional amount (same reference name and counterparty or CCP) [mi]
	Base	Exposures
	Main category	Off-balance sheet instruments. Medium risk
r150 c100	Metric	Notional amount (same reference name and bought protection from CCP) [mi]
	Base	Exposures
	Main category	Off-balance sheet instruments. Medium risk

r160 c010	Metric	Carrying amount [mi]	
	Base	Exposures	
	Main category	Off-balance sheet instruments. Full risk	
r160 c020	Metric	Accounting value assuming no netting or other CRM [mi]	
	Base	Exposures	
	Main category	Off-balance sheet instruments. Full risk	
r160 c030	Metric	Alternative LR Exposure Value. Method 2 [mi]	
	Base	Exposures	
	Main category	Off-balance sheet instruments. Full risk	
	Type of risk	Counterparty credit risk	
r160 c040	Metric	Alternative LR Exposure Value. Method 3 [mi]	
	Base	Exposures	
	Main category	Off-balance sheet instruments. Full risk	
	Type of risk	Counterparty credit risk	
r160 c050	Metric	Alternative LR Exposure Value. Add-on. Mark-to-Market Method. Assuming no netting or CRM [mi]	
	Base	Exposures	
	Main category	Off-balance sheet instruments. Full risk	
	Type of risk	Counterparty credit risk	
r160 c060	Metric	Alternative LR Exposure Value. Add-on. Mark-to-Market Method. Method 2 [mi]	
	Base	Exposures	
	Main category	Off-balance sheet instruments. Full risk	
	Type of risk	Counterparty credit risk	
r160 c070	Metric	Notional amount [mi]	
	Base	Exposures	
	Main category	Off-balance sheet instruments. Full risk	
r160 c080	Metric	Notional amount (same reference name) [mi]	
	Base	Exposures	
	Main category	Off-balance sheet instruments. Full risk	
r160 c090	Metric	Notional amount (same reference name and counterparty or CCP) [mi]	
	Base	Exposures	
	Main category	Off-balance sheet instruments. Full risk	
r160 c100	Metric	Notional amount (same reference name and bought protection from CCP) [mi]	
	Base	Exposures	
	Main category	Off-balance sheet instruments. Full risk	
r170 c010	Metric	Carrying amount [mi]	
	Base	Exposures	
	Main category	Loans and advances	
	Counterparty sector	Retail	
	Specific contract clauses or netting agreements	Qualifying revolving	
r170 c020	Metric	Accounting value assuming no netting or other CRM [mi]	
	Base	Exposures	
	Main category	Loans and advances	

r170 c020	Counterparty sector	Retail
	Specific contract clauses or netting agreements	Qualifying revolving

r170 c030	Metric	Alternative LR Exposure Value. Method 2 [mi]
	Base	Exposures
	Main category	Loans and advances
	Counterparty sector	Retail
	Type of risk	Counterparty credit risk
	Specific contract clauses or netting agreements	Qualifying revolving

r170 c040	Metric	Alternative LR Exposure Value. Method 3 [mi]
	Base	Exposures
	Main category	Loans and advances
	Counterparty sector	Retail
	Type of risk	Counterparty credit risk
	Specific contract clauses or netting agreements	Qualifying revolving

r170 c050	Metric	Alternative LR Exposure Value. Add-on. Mark-to-Market Method. Assuming no netting or CRM [mi]
	Base	Exposures
	Main category	Loans and advances
	Counterparty sector	Retail
	Type of risk	Counterparty credit risk
	Specific contract clauses or netting agreements	Qualifying revolving

r170 c060	Metric	Alternative LR Exposure Value. Add-on. Mark-to-Market Method. Method 2 [mi]
	Base	Exposures
	Main category	Loans and advances
	Counterparty sector	Retail
	Type of risk	Counterparty credit risk
	Specific contract clauses or netting agreements	Qualifying revolving

r170 c070	Metric	Notional amount [mi]
	Base	Exposures
	Main category	Loans and advances
	Counterparty sector	Retail
	Specific contract clauses or netting agreements	Qualifying revolving

r170 c080	Metric	Notional amount (same reference name) [mi]
	Base	Exposures
	Main category	Loans and advances
	Counterparty sector	Retail
	Specific contract clauses or netting agreements	Qualifying revolving

r170 c090	Metric	Notional amount (same reference name and counterparty or CCP) [mi]
	Base	Exposures
	Main category	Loans and advances
	Counterparty sector	Retail
	Specific contract clauses or netting agreements	Qualifying revolving

r170 c100	Metric	Notional amount (same reference name and bought protection from CCP) [mi]
	Base	Exposures

r170 c100	Main category	Loans and advances
	Counterparty sector	Retail
	Specific contract clauses or netting agreements	Qualifying revolving

r180 c010	Metric	Carrying amount [mi]
	Base	Exposures
	Main category	Loans and advances
	Counterparty sector	Retail
	Specific contract clauses or netting agreements	Qualifying revolving. UCC.Credit cards

r180 c020	Metric	Accounting value assuming no netting or other CRM [mi]
	Base	Exposures
	Main category	Loans and advances
	Counterparty sector	Retail
	Specific contract clauses or netting agreements	Qualifying revolving. UCC.Credit cards

r180 c030	Metric	Alternative LR Exposure Value. Method 2 [mi]
	Base	Exposures
	Main category	Loans and advances
	Counterparty sector	Retail
	Type of risk	Counterparty credit risk
	Specific contract clauses or netting agreements	Qualifying revolving. UCC.Credit cards

r180 c040	Metric	Alternative LR Exposure Value. Method 3 [mi]
	Base	Exposures
	Main category	Loans and advances
	Counterparty sector	Retail
	Type of risk	Counterparty credit risk
	Specific contract clauses or netting agreements	Qualifying revolving. UCC.Credit cards

r180 c050	Metric	Alternative LR Exposure Value. Add-on. Mark-to-Market Method. Assuming no netting or CRM [mi]
	Base	Exposures
	Main category	Loans and advances
	Counterparty sector	Retail
	Type of risk	Counterparty credit risk
	Specific contract clauses or netting agreements	Qualifying revolving. UCC.Credit cards

r180 c060	Metric	Alternative LR Exposure Value. Add-on. Mark-to-Market Method. Method 2 [mi]
	Base	Exposures
	Main category	Loans and advances
	Counterparty sector	Retail
	Type of risk	Counterparty credit risk
	Specific contract clauses or netting agreements	Qualifying revolving. UCC.Credit cards

r180 c070	Metric	Notional amount [mi]
	Base	Exposures
	Main category	Loans and advances
	Counterparty sector	Retail
	Specific contract clauses or netting agreements	Qualifying revolving. UCC.Credit cards

r180 c080	Metric	Notional amount (same reference name) [mi]

r180 c080	Base	Exposures
	Main category	Loans and advances
	Counterparty sector	Retail
	Specific contract clauses or netting agreements	Qualifying revolving. UCC.Credit cards

r180 c090	Metric	Notional amount (same reference name and counterparty or CCP) [mi]
	Base	Exposures
	Main category	Loans and advances
	Counterparty sector	Retail
	Specific contract clauses or netting agreements	Qualifying revolving. UCC.Credit cards

r180 c100	Metric	Notional amount (same reference name and bought protection from CCP) [mi]
	Base	Exposures
	Main category	Loans and advances
	Counterparty sector	Retail
	Specific contract clauses or netting agreements	Qualifying revolving. UCC.Credit cards

r190 c010	Metric	Carrying amount [mi]
	Base	Exposures
	Main category	Loans and advances
	Specific contract clauses or netting agreements	Non Qualifying Revolving. UCC

r190 c020	Metric	Accounting value assuming no netting or other CRM [mi]
	Base	Exposures
	Main category	Loans and advances
	Specific contract clauses or netting agreements	Non Qualifying Revolving. UCC

r190 c030	Metric	Alternative LR Exposure Value. Method 2 [mi]
	Base	Exposures
	Main category	Loans and advances
	Type of risk	Counterparty credit risk
	Specific contract clauses or netting agreements	Non Qualifying Revolving. UCC

r190 c040	Metric	Alternative LR Exposure Value. Method 3 [mi]
	Base	Exposures
	Main category	Loans and advances
	Type of risk	Counterparty credit risk
	Specific contract clauses or netting agreements	Non Qualifying Revolving. UCC

r190 c050	Metric	Alternative LR Exposure Value. Add-on. Mark-to-Market Method. Assuming no netting or CRM [mi]
	Base	Exposures
	Main category	Loans and advances
	Type of risk	Counterparty credit risk
	Specific contract clauses or netting agreements	Non Qualifying Revolving. UCC

r190 c060	Metric	Alternative LR Exposure Value. Add-on. Mark-to-Market Method. Method 2 [mi]
	Base	Exposures
	Main category	Loans and advances
	Type of risk	Counterparty credit risk
	Specific contract clauses or netting agreements	Non Qualifying Revolving. UCC

r190 c070	Metric	Notional amount [mi]
	Base	Exposures
	Main category	Loans and advances
	Specific contract clauses or netting agreements	Non Qualifying Revolving. UCC
r190 c080	Metric	Notional amount (same reference name) [mi]
	Base	Exposures
	Main category	Loans and advances
	Specific contract clauses or netting agreements	Non Qualifying Revolving. UCC
r190 c090	Metric	Notional amount (same reference name and counterparty or CCP) [mi]
	Base	Exposures
	Main category	Loans and advances
	Specific contract clauses or netting agreements	Non Qualifying Revolving. UCC
r190 c100	Metric	Notional amount (same reference name and bought protection from CCP) [mi]
	Base	Exposures
	Main category	Loans and advances
	Specific contract clauses or netting agreements	Non Qualifying Revolving. UCC
r200 c010	Metric	Carrying amount [mi]
	Base	Exposures
	Main category	Derecognised fiduciary items according to Article 416 (11) of the CRR
r200 c020	Metric	Accounting value assuming no netting or other CRM [mi]
	Base	Exposures
	Main category	Derecognised fiduciary items according to Article 416 (11) of the CRR
r200 c030	Metric	Alternative LR Exposure Value. Method 2 [mi]
	Base	Exposures
	Main category	Derecognised fiduciary items according to Article 416 (11) of the CRR
	Type of risk	Counterparty credit risk
r200 c040	Metric	Alternative LR Exposure Value. Method 3 [mi]
	Base	Exposures
	Main category	Derecognised fiduciary items according to Article 416 (11) of the CRR
	Type of risk	Counterparty credit risk
r200 c050	Metric	Alternative LR Exposure Value. Add-on. Mark-to-Market Method. Assuming no netting or CRM [mi]
	Base	Exposures
	Main category	Derecognised fiduciary items according to Article 416 (11) of the CRR
	Type of risk	Counterparty credit risk
r200 c060	Metric	Alternative LR Exposure Value. Add-on. Mark-to-Market Method. Method 2 [mi]
	Base	Exposures
	Main category	Derecognised fiduciary items according to Article 416 (11) of the CRR
	Type of risk	Counterparty credit risk
r200 c070	Metric	Notional amount [mi]
	Base	Exposures
	Main category	Derecognised fiduciary items according to Article 416 (11) of the CRR
r200 c080	Metric	Notional amount (same reference name) [mi]

r200 c080	Base	Exposures
	Main category	Derecognised fiduciary items according to Article 416 (11) of the CRR

r200 c090	Metric	Notional amount (same reference name and counterparty or CCP) [mi]
	Base	Exposures
	Main category	Derecognised fiduciary items according to Article 416 (11) of the CRR

r200 c100	Metric	Notional amount (same reference name and bought protection from CCP) [mi]
	Base	Exposures
	Main category	Derecognised fiduciary items according to Article 416 (11) of the CRR

C 41.00 - On- and off-balance sheet items – additional breakdown of exposures

r010 c010	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk
	Approach	Standardised Approach
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Impairment status	Non defaulted
	Prudential portfolio	Banking book

r010 c020	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk
	Approach	IRB Approach
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Impairment status	Non defaulted
	Prudential portfolio	Banking book

r010 c030	Metric	Notional amount [mi]
	Base	Off balance sheet items
	Main category	Instruments subject to credit risk
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Impairment status	Non defaulted
	Prudential portfolio	Banking book

r020 c010	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk
	Approach	Standardised Approach
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Impairment status	Non defaulted
	Prudential portfolio	Banking book
	Risk weights	0%

r020 c020	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk
	Approach	IRB Approach
	Type of risk	Credit risk, counterparty credit risk and free deliveries

r020 c020

Impairment status	Non defaulted
Prudential portfolio	Banking book
Risk weights	0%

r020 c030

Metric	Notional amount [mi]
Base	Off balance sheet items
Main category	Instruments subject to credit risk
Type of risk	Credit risk, counterparty credit risk and free deliveries
Impairment status	Non defaulted
Prudential portfolio	Banking book
Risk weights	0%

r030 c010

Metric	Exposure value, net of value adjustments and provisions [mi]
Base	Exposures
Main category	Instruments subject to credit risk
Approach	Standardised Approach
Type of risk	Credit risk, counterparty credit risk and free deliveries
Impairment status	Non defaulted
Prudential portfolio	Banking book
Risk weights	RW_ > 0 and <= 12%

r030 c020

Metric	Exposure value [mi]
Base	Exposures
Main category	Instruments subject to credit risk
Approach	IRB Approach
Type of risk	Credit risk, counterparty credit risk and free deliveries
Impairment status	Non defaulted
Prudential portfolio	Banking book
Risk weights	RW_ > 0 and <= 12%

r030 c030

Metric	Notional amount [mi]
Base	Off balance sheet items
Main category	Instruments subject to credit risk
Type of risk	Credit risk, counterparty credit risk and free deliveries
Impairment status	Non defaulted
Prudential portfolio	Banking book
Risk weights	RW_ > 0 and <= 12%

r040 c010

Metric	Exposure value, net of value adjustments and provisions [mi]
Base	Exposures
Main category	Instruments subject to credit risk
Approach	Standardised Approach
Type of risk	Credit risk, counterparty credit risk and free deliveries
Impairment status	Non defaulted
Prudential portfolio	Banking book
Risk weights	RW_> 12 and <= 20%

r040 c020

Metric	Exposure value [mi]
Base	Exposures

r040 c020

Main category	Instruments subject to credit risk
Approach	IRB Approach
Type of risk	Credit risk, counterparty credit risk and free deliveries
Impairment status	Non defaulted
Prudential portfolio	Banking book
Risk weights	RW_> 12 and <= 20%

r040 c030

Metric	Notional amount [mi]
Base	Off balance sheet items
Main category	Instruments subject to credit risk
Type of risk	Credit risk, counterparty credit risk and free deliveries
Impairment status	Non defaulted
Prudential portfolio	Banking book
Risk weights	RW_> 12 and <= 20%

r050 c010

Metric	Exposure value, net of value adjustments and provisions [mi]
Base	Exposures
Main category	Instruments subject to credit risk
Approach	Standardised Approach
Type of risk	Credit risk, counterparty credit risk and free deliveries
Impairment status	Non defaulted
Prudential portfolio	Banking book
Risk weights	RW_> 20 and <= 50%

r050 c020

Metric	Exposure value [mi]
Base	Exposures
Main category	Instruments subject to credit risk
Approach	IRB Approach
Type of risk	Credit risk, counterparty credit risk and free deliveries
Impairment status	Non defaulted
Prudential portfolio	Banking book
Risk weights	RW_> 20 and <= 50%

r050 c030

Metric	Notional amount [mi]
Base	Off balance sheet items
Main category	Instruments subject to credit risk
Type of risk	Credit risk, counterparty credit risk and free deliveries
Impairment status	Non defaulted
Prudential portfolio	Banking book
Risk weights	RW_> 20 and <= 50%

r060 c010

Metric	Exposure value, net of value adjustments and provisions [mi]
Base	Exposures
Main category	Instruments subject to credit risk
Approach	Standardised Approach
Type of risk	Credit risk, counterparty credit risk and free deliveries
Impairment status	Non defaulted
Prudential portfolio	Banking book

r060 c010	Risk weights	RW_> 50 and <= 75%

r060 c020	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk
	Approach	IRB Approach
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Impairment status	Non defaulted
	Prudential portfolio	Banking book
	Risk weights	RW_> 50 and <= 75%

r060 c030	Metric	Notional amount [mi]
	Base	Off balance sheet items
	Main category	Instruments subject to credit risk
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Impairment status	Non defaulted
	Prudential portfolio	Banking book
	Risk weights	RW_> 50 and <= 75%

r070 c010	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk
	Approach	Standardised Approach
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Impairment status	Non defaulted
	Prudential portfolio	Banking book
	Risk weights	RW_> 75 and <= 100%

r070 c020	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk
	Approach	IRB Approach
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Impairment status	Non defaulted
	Prudential portfolio	Banking book
	Risk weights	RW_> 75 and <= 100%

r070 c030	Metric	Notional amount [mi]
	Base	Off balance sheet items
	Main category	Instruments subject to credit risk
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Impairment status	Non defaulted
	Prudential portfolio	Banking book
	Risk weights	RW_> 75 and <= 100%

r080 c010	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk
	Approach	Standardised Approach

r080 c010	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Impairment status	Non defaulted
	Prudential portfolio	Banking book
	Risk weights	RW_> 100 and <= 425%
r080 c020	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk
	Approach	IRB Approach
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Impairment status	Non defaulted
	Prudential portfolio	Banking book
	Risk weights	RW_> 100 and <= 425%
r080 c030	Metric	Notional amount [mi]
	Base	Off balance sheet items
	Main category	Instruments subject to credit risk
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Impairment status	Non defaulted
	Prudential portfolio	Banking book
	Risk weights	RW_> 100 and <= 425%
r090 c010	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk
	Approach	Standardised Approach
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Impairment status	Non defaulted
	Prudential portfolio	Banking book
	Risk weights	RW_> 425 and <= 1250%
r090 c020	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk
	Approach	IRB Approach
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Impairment status	Non defaulted
	Prudential portfolio	Banking book
	Risk weights	RW_> 425 and <= 1250%
r090 c030	Metric	Notional amount [mi]
	Base	Off balance sheet items
	Main category	Instruments subject to credit risk
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Impairment status	Non defaulted
	Prudential portfolio	Banking book
	Risk weights	RW_> 425 and <= 1250%
r100 c010	Metric	Exposure value, net of value adjustments and provisions [mi]

r100 c010	Base	Exposures
	Main category	Instruments subject to credit risk
	Approach	Standardised Approach
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Impairment status	Defaulted
	Prudential portfolio	Banking book
r100 c020	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Instruments subject to credit risk
	Approach	IRB Approach
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Impairment status	Defaulted
	Prudential portfolio	Banking book
r100 c030	Metric	Notional amount [mi]
	Base	Off balance sheet items
	Main category	Instruments subject to credit risk
	Type of risk	Credit risk, counterparty credit risk and free deliveries
	Impairment status	Defaulted
	Prudential portfolio	Banking book
r110 c010	Metric	Exposure value, net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Off-balance sheet instruments. Low risk
	Approach	Standardised Approach
	Type of risk	Credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
r110 c020	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Off-balance sheet instruments. Low risk
	Approach	IRB Approach
	Type of risk	Credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%
r110 c030	Metric	Notional amount [mi]
	Base	Off balance sheet items
	Main category	Off-balance sheet instruments. Low risk
	Type of risk	Credit risk and free deliveries
	Conversion factors for off-balance sheet items	0%

C 42.00 - Alternative definition of capital

r010 c010	Metric	Amount before transitional provisions [mi]
	Base	Own funds
	Own funds	CET1 Capital
r020 c010	Metric	After transitional provisions [mi]
	Base	Own funds

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r020 c010	Own funds	CET1 Capital

r030 c010	Metric	Amount before transitional provisions [mi]
	Base	Own funds
	Own funds	Total own funds

r040 c010	Metric	After transitional provisions [mi]
	Base	Own funds
	Own funds	Total own funds

r050 c010	Metric	Amount before transitional provisions [mi]
	Base	Own funds
	Main category	Regulatory adjustments. CET1
	Own funds	CET1 Capital

r060 c010	Metric	After transitional provisions [mi]
	Base	Own funds
	Main category	Regulatory adjustments. CET1
	Own funds	CET1 Capital

r070 c010	Metric	Amount before transitional provisions [mi]
	Base	Own funds
	Main category	Regulatory adjustments. Total capital
	Own funds	Total own funds

r080 c010	Metric	After transitional provisions [mi]
	Base	Own funds
	Main category	Regulatory adjustments. Total capital
	Own funds	Total own funds

C 43.01 - Breakdown of leverage ratio exposure measure components: Off-balance sheet items, derivatives, SFTs and trading book

r010 c010	Metric	LR Exposure Value [mi]
	Base	Exposures
	Main category	Off-balance sheet exposures subject to credit risk
	Type of risk	Credit risk

r010 c020	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Off-balance sheet exposures subject to credit risk
	Type of risk	Credit risk

r020 c010	Metric	LR Exposure Value [mi]
	Base	Exposures
	Main category	Off-balance sheet exposures subject to credit risk
	Type of risk	Credit risk
	Type of activity	Trade finance

r020 c020	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Off-balance sheet exposures subject to credit risk
	Type of risk	Credit risk

r020 c020	Type of activity		Trade finance
r030 c010	Metric		LR Exposure Value [mi]
	Base		Exposures
	Main category		Off-balance sheet exposures subject to credit risk
	Type of risk		Credit risk
	Collateral/Guarantee		Under official export credit insurance scheme
	Type of activity		Trade finance
r030 c020	Metric		Risk weighted exposure amount [mi]
	Base		Exposures
	Main category		Off-balance sheet exposures subject to credit risk
	Type of risk		Credit risk
	Collateral/Guarantee		Under official export credit insurance scheme
	Type of activity		Trade finance
r040 c010	Metric		LR Exposure Value [mi]
	Base		Exposures
	Main category		Derivatives, Securities financial transactions
	Type of risk		Counterparty credit risk
	Specific contract clauses or netting agreements		Subject to cross product netting agreement
r040 c020	Metric		Risk weighted exposure amount [mi]
	Base		Exposures
	Main category		Derivatives, Securities financial transactions
	Type of risk		Counterparty credit risk
	Specific contract clauses or netting agreements		Subject to cross product netting agreement
r050 c010	Metric		LR Exposure Value [mi]
	Base		Exposures
	Main category		Derivatives
	Type of risk		Counterparty credit risk
	Specific contract clauses or netting agreements		Not subject to cross product netting agreement
r050 c020	Metric		Risk weighted exposure amount [mi]
	Base		Exposures
	Main category		Derivatives
	Type of risk		Counterparty credit risk
	Specific contract clauses or netting agreements		Not subject to cross product netting agreement
r060 c010	Metric		LR Exposure Value [mi]
	Base		Exposures
	Main category		Securities financing transactions and long settlement transactions
	Type of risk		Counterparty credit risk
	Specific contract clauses or netting agreements		Not subject to cross product netting agreement
r060 c020	Metric		Risk weighted exposure amount [mi]
	Base		Exposures
	Main category		Securities financing transactions and long settlement transactions
	Type of risk		Counterparty credit risk
	Specific contract clauses or netting agreements		Not subject to cross product netting agreement

r070 c010	Metric	LR Exposure Value [mi]
	Base	Exposures
	Main category	Assets other than derivatives and securities financing transactions
	Type of risk	Credit risk and free deliveries
	Prudential portfolio	Trading book

r070 c020	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	Assets other than derivatives and securities financing transactions
	Type of risk	Credit risk and free deliveries
	Prudential portfolio	Trading book

C 43.02 - Breakdown of leverage ratio exposure measure components: Other non-trading book exposures (SA)

r080 c010	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	On balance sheet items
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Credit risk and free deliveries
	Prudential portfolio	Banking book

r080 c030	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	On balance sheet items
	Approach	Standardised Approach
	Exposure class	Exposures in the form of covered bonds
	Type of risk	Credit risk and free deliveries
	Prudential portfolio	Banking book

r090 c010	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	On balance sheet items
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks, Exposures to regional governments or local authorities, Exposures to multilateral development banks, Exposures t
	Type of risk	Credit risk and free deliveries
	Exposure classes used for weightening purposes	Exposures to central governments or central banks
	Prudential portfolio	Banking book

r090 c030	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	On balance sheet items
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks, Exposures to regional governments or local authorities, Exposures to multilateral development banks, Exposures t
	Type of risk	Credit risk and free deliveries
	Exposure classes used for weightening purposes	Exposures to central governments or central banks
	Prudential portfolio	Banking book

r100 c010	Metric	Exposure net of value adjustments and provisions [mi]

r100 c010	Base	Exposures
	Main category	On balance sheet items
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk and free deliveries
	Exposure classes used for weightening purposes	Exposures to central governments or central banks
	Prudential portfolio	Banking book
r100 c030	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	On balance sheet items
	Approach	Standardised Approach
	Exposure class	Exposures to central governments or central banks
	Type of risk	Credit risk and free deliveries
	Exposure classes used for weightening purposes	Exposures to central governments or central banks
	Prudential portfolio	Banking book
r110 c010	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	On balance sheet items
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk and free deliveries
	Exposure classes used for weightening purposes	Exposures to central governments or central banks
	Prudential portfolio	Banking book
r110 c030	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	On balance sheet items
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk and free deliveries
	Exposure classes used for weightening purposes	Exposures to central governments or central banks
	Prudential portfolio	Banking book
r120 c010	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	On balance sheet items
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks, Exposures to international organisations
	Type of risk	Credit risk and free deliveries
	Exposure classes used for weightening purposes	Exposures to central governments or central banks
	Prudential portfolio	Banking book
r120 c030	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	On balance sheet items
	Approach	Standardised Approach

r120 c030	Exposure class	Exposures to multilateral development banks, Exposures to international organisations
	Type of risk	Credit risk and free deliveries
	Exposure classes used for weightening purposes	Exposures to central governments or central banks
	Prudential portfolio	Banking book
r130 c010	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	On balance sheet items
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Credit risk and free deliveries
	Exposure classes used for weightening purposes	Exposures to central governments or central banks
	Prudential portfolio	Banking book
r130 c030	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	On balance sheet items
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Credit risk and free deliveries
	Exposure classes used for weightening purposes	Exposures to central governments or central banks
	Prudential portfolio	Banking book
r140 c010	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	On balance sheet items
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities, Exposures to multilateral development banks, Exposure to international organisations, Exposures to public sect
	Type of risk	Credit risk and free deliveries
	Exposure classes used for weightening purposes	Exposures classes other than central governments or central banks
	Prudential portfolio	Banking book
r140 c030	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	On balance sheet items
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities, Exposures to multilateral development banks, Exposure to international organisations, Exposures to public sect
	Type of risk	Credit risk and free deliveries
	Exposure classes used for weightening purposes	Exposures classes other than central governments or central banks
	Prudential portfolio	Banking book
r150 c010	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	On balance sheet items
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk and free deliveries
	Exposure classes used for weightening purposes	Exposures classes other than central governments or central banks

r150 c010	Prudential portfolio	Banking book
r150 c030	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	On balance sheet items
	Approach	Standardised Approach
	Exposure class	Exposures to regional governments or local authorities
	Type of risk	Credit risk and free deliveries
	Exposure classes used for weightening purposes	Exposures classes other than central governments or central banks
	Prudential portfolio	Banking book
r160 c010	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	On balance sheet items
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Credit risk and free deliveries
	Exposure classes used for weightening purposes	Exposures classes other than central governments or central banks
	Prudential portfolio	Banking book
r160 c030	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	On balance sheet items
	Approach	Standardised Approach
	Exposure class	Exposures to multilateral development banks
	Type of risk	Credit risk and free deliveries
	Exposure classes used for weightening purposes	Exposures classes other than central governments or central banks
	Prudential portfolio	Banking book
r170 c010	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	On balance sheet items
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Credit risk and free deliveries
	Exposure classes used for weightening purposes	Exposures classes other than central governments or central banks
	Prudential portfolio	Banking book
r170 c030	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	On balance sheet items
	Approach	Standardised Approach
	Exposure class	Exposures to public sector entities
	Type of risk	Credit risk and free deliveries
	Exposure classes used for weightening purposes	Exposures classes other than central governments or central banks
	Prudential portfolio	Banking book
r180 c010	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures

r180 c010	Main category	On balance sheet items
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Credit risk and free deliveries
	Prudential portfolio	Banking book
r180 c030	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	On balance sheet items
	Approach	Standardised Approach
	Exposure class	Exposures to institutions without a short-term credit assessment
	Type of risk	Credit risk and free deliveries
	Prudential portfolio	Banking book
r190 c010	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	On balance sheet items
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk and free deliveries
	Prudential portfolio	Banking book
r190 c030	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	On balance sheet items
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk and free deliveries
	Prudential portfolio	Banking book
r200 c010	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	On balance sheet items
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk and free deliveries
	Collateral/Guarantee	Real estate. Residential
	Prudential portfolio	Banking book
r200 c030	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	On balance sheet items
	Approach	Standardised Approach
	Exposure class	Exposures secured by mortgages on immovable property
	Type of risk	Credit risk and free deliveries
	Collateral/Guarantee	Real estate. Residential
	Prudential portfolio	Banking book
r210 c010	Metric	Exposure net of value adjustments and provisions [mi]

r210 c010	Base	Exposures
	Main category	On balance sheet items
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Credit risk and free deliveries
	Prudential portfolio	Banking book
r210 c030	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	On balance sheet items
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Type of risk	Credit risk and free deliveries
	Prudential portfolio	Banking book
r220 c010	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	On balance sheet items
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Counterparty sector	SME
	Type of risk	Credit risk and free deliveries
	Prudential portfolio	Banking book
r220 c030	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	On balance sheet items
	Approach	Standardised Approach
	Exposure class	Retail exposures
	Counterparty sector	SME
	Type of risk	Credit risk and free deliveries
	Prudential portfolio	Banking book
r230 c010	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	On balance sheet items
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Credit risk and free deliveries
	Prudential portfolio	Banking book
r230 c030	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	On balance sheet items
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Type of risk	Credit risk and free deliveries
	Prudential portfolio	Banking book

r240 c010	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	On balance sheet items
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Counterparty sector	Other financial corporations
	Type of risk	Credit risk and free deliveries
	Prudential portfolio	Banking book
r240 c030	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	On balance sheet items
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Counterparty sector	Other financial corporations
	Type of risk	Credit risk and free deliveries
	Prudential portfolio	Banking book
r250 c010	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	On balance sheet items
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Counterparty sector	Non-financial corporations and households
	Type of risk	Credit risk and free deliveries
	Prudential portfolio	Banking book
r250 c030	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	On balance sheet items
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Counterparty sector	Non-financial corporations and households
	Type of risk	Credit risk and free deliveries
	Prudential portfolio	Banking book
r260 c010	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	On balance sheet items
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Counterparty sector	Non-financial corporations and households. SMEs
	Type of risk	Credit risk and free deliveries
	Prudential portfolio	Banking book
r260 c030	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	On balance sheet items

r260 c030	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Counterparty sector	Non-financial corporations and households. SMEs
	Type of risk	Credit risk and free deliveries
	Prudential portfolio	Banking book
r270 c010	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	On balance sheet items
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Counterparty sector	Non-financial corporations and households. Other than SMEs
	Type of risk	Credit risk and free deliveries
	Prudential portfolio	Banking book
r270 c030	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	On balance sheet items
	Approach	Standardised Approach
	Exposure class	Exposures to corporates without a short-term credit assessment
	Counterparty sector	Non-financial corporations and households. Other than SMEs
	Type of risk	Credit risk and free deliveries
	Prudential portfolio	Banking book
r280 c010	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	On balance sheet items
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk and free deliveries
	Prudential portfolio	Banking book
r280 c030	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	On balance sheet items
	Approach	Standardised Approach
	Exposure class	Exposures in default
	Type of risk	Credit risk and free deliveries
	Prudential portfolio	Banking book
r290 c010	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	On balance sheet items
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk, Exposures to institutions and corporates with a short-term credit assessment, Exposures in the form of units or shares in CI
	Type of risk	Credit risk and free deliveries
	Prudential portfolio	Banking book
r290 c030	Metric	Risk weighted exposure amount [mi]

r290 c030	Base	Exposures
	Main category	On balance sheet items
	Approach	Standardised Approach
	Exposure class	Items associated with a particular high risk, Exposures to institutions and corporates with a short-term credit assessment, Exposures in the form of units or shares in CI
	Type of risk	Credit risk and free deliveries
	Prudential portfolio	Banking book
r300 c010	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	On balance sheet items
	Approach	Standardised Approach
	Exposure class	Items representing securitisation positions
	Type of risk	Credit risk and free deliveries
	Prudential portfolio	Banking book
r300 c030	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	On balance sheet items
	Approach	Standardised Approach
	Exposure class	Items representing securitisation positions
	Type of risk	Credit risk and free deliveries
	Prudential portfolio	Banking book
r310 c010	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	On balance sheet items
	Approach	Standardised Approach
	Type of risk	Credit risk and free deliveries
	Prudential portfolio	Banking book
	Type of activity	Trade finance
r310 c030	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	On balance sheet items
	Approach	Standardised Approach
	Type of risk	Credit risk and free deliveries
	Prudential portfolio	Banking book
	Type of activity	Trade finance
r320 c010	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	On balance sheet items
	Approach	Standardised Approach
	Type of risk	Credit risk and free deliveries
	Collateral/Guarantee	Under official export credit insurance scheme
	Prudential portfolio	Banking book
	Type of activity	Trade finance
r320 c030	Metric	Risk weighted exposure amount [mi]

r320 c030	Base	Exposures
	Main category	On balance sheet items
	Approach	Standardised Approach
	Type of risk	Credit risk and free deliveries
	Collateral/Guarantee	Under official export credit insurance scheme
	Prudential portfolio	Banking book
	Type of activity	Trade finance

C 43.03 - Breakdown of leverage ratio exposure measure components: Other non-trading book exposures (IRB)

r080 c020	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	On balance sheet items. Covered bonds
	Approach	IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk and free deliveries
	Impairment status	Non defaulted
	Prudential portfolio	Banking book
r080 c040	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	On balance sheet items. Covered bonds
	Approach	IRB Approach
	Exposure class	Exposures to institutions
	Type of risk	Credit risk and free deliveries
	Impairment status	Non defaulted
	Prudential portfolio	Banking book
r090 c020	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	IRB Approach
	Exposure class	Exposures to central governments or central banks
	Counterparty sector	Central governments or central banks, regional governments and local authorities, MDBs and International organisation and PSE
	Type of risk	Credit risk and free deliveries
	Impairment status	Non defaulted
	Prudential portfolio	Banking book
r090 c040	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	IRB Approach
	Exposure class	Exposures to central governments or central banks
	Counterparty sector	Central governments or central banks, regional governments and local authorities, MDBs and International organisation and PSE
	Type of risk	Credit risk and free deliveries
	Impairment status	Non defaulted
	Prudential portfolio	Banking book
r100 c020	Metric	Exposure net of value adjustments and provisions [mi]

COREP

r100 c020	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	IRB Approach
	Exposure class	Exposures to central governments or central banks
	Counterparty sector	Central governments or central banks
	Type of risk	Credit risk and free deliveries
	Impairment status	Non defaulted
	Prudential portfolio	Banking book
r100 c040	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	IRB Approach
	Exposure class	Exposures to central governments or central banks
	Counterparty sector	Central governments or central banks
	Type of risk	Credit risk and free deliveries
	Impairment status	Non defaulted
	Prudential portfolio	Banking book
r110 c020	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	IRB Approach
	Exposure class	Exposures to central governments or central banks
	Counterparty sector	Regional governments or local authorities
	Type of risk	Credit risk and free deliveries
	Impairment status	Non defaulted
	Prudential portfolio	Banking book
r110 c040	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	IRB Approach
	Exposure class	Exposures to central governments or central banks
	Counterparty sector	Regional governments or local authorities
	Type of risk	Credit risk and free deliveries
	Impairment status	Non defaulted
	Prudential portfolio	Banking book
r120 c020	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	IRB Approach
	Exposure class	Exposures to central governments or central banks
	Counterparty sector	Multilateral Development Banks and International Organisations
	Type of risk	Credit risk and free deliveries
	Impairment status	Non defaulted
	Prudential portfolio	Banking book

COREP

r120 c040	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	IRB Approach
	Exposure class	Exposures to central governments or central banks
	Counterparty sector	Multilateral Development Banks and International Organisations
	Type of risk	Credit risk and free deliveries
	Impairment status	Non defaulted
	Prudential portfolio	Banking book
r130 c020	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	IRB Approach
	Exposure class	Exposures to central governments or central banks
	Counterparty sector	Public sector entities
	Type of risk	Credit risk and free deliveries
	Impairment status	Non defaulted
	Prudential portfolio	Banking book
r130 c040	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	IRB Approach
	Exposure class	Exposures to central governments or central banks
	Counterparty sector	Public sector entities
	Type of risk	Credit risk and free deliveries
	Impairment status	Non defaulted
	Prudential portfolio	Banking book
r140 c020	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	On balance sheet items. Other than covered bonds
	Approach	IRB Approach
	Exposure class	Exposures to institutions
	Counterparty sector	Regional governments and local authorities, MDBs and International organisation and PSE
	Type of risk	Credit risk and free deliveries
	Impairment status	Non defaulted
	Prudential portfolio	Banking book
r140 c040	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	On balance sheet items. Other than covered bonds
	Approach	IRB Approach
	Exposure class	Exposures to institutions
	Counterparty sector	Regional governments and local authorities, MDBs and International organisation and PSE
	Type of risk	Credit risk and free deliveries

| r140 c040 | Impairment status | Non defaulted |
| | Prudential portfolio | Banking book |

r150 c020	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	On balance sheet items. Other than covered bonds
	Approach	IRB Approach
	Exposure class	Exposures to institutions
	Counterparty sector	Regional governments or local authorities
	Type of risk	Credit risk and free deliveries
	Impairment status	Non defaulted
	Prudential portfolio	Banking book

r150 c040	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	On balance sheet items. Other than covered bonds
	Approach	IRB Approach
	Exposure class	Exposures to institutions
	Counterparty sector	Regional governments or local authorities
	Type of risk	Credit risk and free deliveries
	Impairment status	Non defaulted
	Prudential portfolio	Banking book

r160 c020	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	On balance sheet items. Other than covered bonds
	Approach	IRB Approach
	Exposure class	Exposures to institutions
	Counterparty sector	Multilateral Development Banks
	Type of risk	Credit risk and free deliveries
	Impairment status	Non defaulted
	Prudential portfolio	Banking book

r160 c040	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	On balance sheet items. Other than covered bonds
	Approach	IRB Approach
	Exposure class	Exposures to institutions
	Counterparty sector	Multilateral Development Banks
	Type of risk	Credit risk and free deliveries
	Impairment status	Non defaulted
	Prudential portfolio	Banking book

r170 c020	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	On balance sheet items. Other than covered bonds
	Approach	IRB Approach
	Exposure class	Exposures to institutions

r170 c020	Counterparty sector	Public sector entities
	Type of risk	Credit risk and free deliveries
	Impairment status	Non defaulted
	Prudential portfolio	Banking book
r170 c040	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	On balance sheet items. Other than covered bonds
	Approach	IRB Approach
	Exposure class	Exposures to institutions
	Counterparty sector	Public sector entities
	Type of risk	Credit risk and free deliveries
	Impairment status	Non defaulted
	Prudential portfolio	Banking book
r180 c020	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	On balance sheet items. Other than covered bonds
	Approach	IRB Approach
	Exposure class	Exposures to institutions
	Counterparty sector	Institutions
	Type of risk	Credit risk and free deliveries
	Impairment status	Non defaulted
	Prudential portfolio	Banking book
r180 c040	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	On balance sheet items. Other than covered bonds
	Approach	IRB Approach
	Exposure class	Exposures to institutions
	Counterparty sector	Institutions
	Type of risk	Credit risk and free deliveries
	Impairment status	Non defaulted
	Prudential portfolio	Banking book
r190 c020	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	IRB Approach
	Exposure class	Retail exposures, Exposures to corporate
	Type of risk	Credit risk and free deliveries
	Collateral/Guarantee	Real estate
	Impairment status	Non defaulted
	Prudential portfolio	Banking book
r190 c040	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment

r190 c040	Approach	IRB Approach
	Exposure class	Retail exposures, Exposures to corporate
	Type of risk	Credit risk and free deliveries
	Collateral/Guarantee	Real estate
	Impairment status	Non defaulted
	Prudential portfolio	Banking book
r200 c020	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	IRB Approach
	Exposure class	Retail exposures, Exposures to corporate
	Type of risk	Credit risk and free deliveries
	Collateral/Guarantee	Real estate. Residential
	Impairment status	Non defaulted
	Prudential portfolio	Banking book
r200 c040	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	IRB Approach
	Exposure class	Retail exposures, Exposures to corporate
	Type of risk	Credit risk and free deliveries
	Collateral/Guarantee	Real estate. Residential
	Impairment status	Non defaulted
	Prudential portfolio	Banking book
r210 c020	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	IRB Approach
	Exposure class	Retail exposures
	Type of risk	Credit risk and free deliveries
	Collateral/Guarantee	Collateral received other than Real state
	Impairment status	Non defaulted
	Prudential portfolio	Banking book
r210 c040	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	IRB Approach
	Exposure class	Retail exposures
	Type of risk	Credit risk and free deliveries
	Collateral/Guarantee	Collateral received other than Real state
	Impairment status	Non defaulted
	Prudential portfolio	Banking book
r220 c020	Metric	Exposure net of value adjustments and provisions [mi]

r220 c020	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	IRB Approach
	Exposure class	Retail exposures
	Counterparty sector	SME
	Type of risk	Credit risk and free deliveries
	Collateral/Guarantee	Collateral received other than Real state
	Impairment status	Non defaulted
	Prudential portfolio	Banking book
r220 c040	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	IRB Approach
	Exposure class	Retail exposures
	Counterparty sector	SME
	Type of risk	Credit risk and free deliveries
	Collateral/Guarantee	Collateral received other than Real state
	Impairment status	Non defaulted
	Prudential portfolio	Banking book
r230 c020	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	IRB Approach
	Exposure class	Exposures to corporates
	Type of risk	Credit risk and free deliveries
	Collateral/Guarantee	Collateral received other than Real state
	Impairment status	Non defaulted
	Prudential portfolio	Banking book
r230 c040	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	IRB Approach
	Exposure class	Exposures to corporates
	Type of risk	Credit risk and free deliveries
	Collateral/Guarantee	Collateral received other than Real state
	Impairment status	Non defaulted
	Prudential portfolio	Banking book
r240 c020	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	IRB Approach
	Exposure class	Exposures to corporates
	Counterparty sector	Other financial corporations
	Type of risk	Credit risk and free deliveries

r240 c020	Collateral/Guarantee	Collateral received other than Real state
	Impairment status	Non defaulted
	Prudential portfolio	Banking book

r240 c040	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	IRB Approach
	Exposure class	Exposures to corporates
	Counterparty sector	Other financial corporations
	Type of risk	Credit risk and free deliveries
	Collateral/Guarantee	Collateral received other than Real state
	Impairment status	Non defaulted
	Prudential portfolio	Banking book

r250 c020	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	IRB Approach
	Exposure class	Exposures to corporates
	Counterparty sector	Non-financial corporations and households
	Type of risk	Credit risk and free deliveries
	Collateral/Guarantee	Collateral received other than Real state
	Impairment status	Non defaulted
	Prudential portfolio	Banking book

r250 c040	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	IRB Approach
	Exposure class	Exposures to corporates
	Counterparty sector	Non-financial corporations and households
	Type of risk	Credit risk and free deliveries
	Collateral/Guarantee	Collateral received other than Real state
	Impairment status	Non defaulted
	Prudential portfolio	Banking book

r260 c020	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	IRB Approach
	Exposure class	Exposures to corporates
	Counterparty sector	Non-financial corporations and households. SMEs
	Type of risk	Credit risk and free deliveries
	Collateral/Guarantee	Collateral received other than Real state
	Impairment status	Non defaulted
	Prudential portfolio	Banking book

r260 c040	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	IRB Approach
	Exposure class	Exposures to corporates
	Counterparty sector	Non-financial corporations and households. SMEs
	Type of risk	Credit risk and free deliveries
	Collateral/Guarantee	Collateral received other than Real state
	Impairment status	Non defaulted
	Prudential portfolio	Banking book
r270 c020	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	IRB Approach
	Exposure class	Exposures to corporates
	Counterparty sector	Non-financial corporations and households. Other than SMEs
	Type of risk	Credit risk and free deliveries
	Collateral/Guarantee	Collateral received other than Real state
	Impairment status	Non defaulted
	Prudential portfolio	Banking book
r270 c040	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	IRB Approach
	Exposure class	Exposures to corporates
	Counterparty sector	Non-financial corporations and households. Other than SMEs
	Type of risk	Credit risk and free deliveries
	Collateral/Guarantee	Collateral received other than Real state
	Impairment status	Non defaulted
	Prudential portfolio	Banking book
r280 c020	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	IRB Approach
	Type of risk	Credit risk and free deliveries
	Impairment status	Defaulted
	Prudential portfolio	Banking book
r280 c040	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment
	Approach	IRB Approach
	Type of risk	Credit risk and free deliveries
	Impairment status	Defaulted
	Prudential portfolio	Banking book

r290 c020		
	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk
	Approach	IRB Approach
	Exposure class	Equity exposures, Items representing securitisation positions, Other non-credit obligation assets
	Type of risk	Credit risk and free deliveries
	Impairment status	Non defaulted
	Prudential portfolio	Banking book
r290 c040	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk
	Approach	IRB Approach
	Exposure class	Equity exposures, Items representing securitisation positions, Other non-credit obligation assets
	Type of risk	Credit risk and free deliveries
	Impairment status	Non defaulted
	Prudential portfolio	Banking book
r300 c020	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to securitisation credit risk treatment
	Approach	IRB approach - Securitisation exposures
	Exposure class	Items representing securitisation positions
	Type of risk	Credit risk and free deliveries
	Impairment status	Non defaulted
	Prudential portfolio	Banking book
r300 c040	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to securitisation credit risk treatment
	Approach	IRB approach - Securitisation exposures
	Exposure class	Items representing securitisation positions
	Type of risk	Credit risk and free deliveries
	Impairment status	Non defaulted
	Prudential portfolio	Banking book
r310 c020	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk
	Approach	IRB Approach
	Type of risk	Credit risk and free deliveries
	Prudential portfolio	Banking book
	Type of activity	Trade finance
r310 c040	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk
	Approach	IRB Approach

r310 c040	Type of risk	Credit risk and free deliveries
	Prudential portfolio	Banking book
	Type of activity	Trade finance

r320 c020	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk
	Approach	IRB Approach
	Type of risk	Credit risk and free deliveries
	Collateral/Guarantee	Under official export credit insurance scheme
	Prudential portfolio	Banking book
	Type of activity	Trade finance

r320 c040	Metric	Risk weighted exposure amount [mi]
	Base	Exposures
	Main category	On balance sheet exposures subject to credit risk
	Approach	IRB Approach
	Type of risk	Credit risk and free deliveries
	Collateral/Guarantee	Under official export credit insurance scheme
	Prudential portfolio	Banking book
	Type of activity	Trade finance

C 44.00 - General Information

r010 c010	Metric	Institution company structure [si]
	Base	Memorandum items

r020 c010	Metric	Derivative treatment [si]
	Base	Memorandum items

r030 c010	Metric	Accounting standard [si]
	Base	Memorandum items

r040 c010	Metric	Institution business model [si]
	Base	Memorandum items

r050 c010	Metric	Reporting calculation method [si]
	Base	Memorandum items

r060 c010	Metric	Reporting level [si]
	Base	Memorandum items

C 45.00 - Leverage ratio calculation

r010 c010	Metric	LR Exposure Value [mi]
	Base	Exposures
	Main category	Securities financing transactions and long settlement transactions
	Type of risk	Counterparty credit risk
	Reference date or period	Month-1-value
	Specific contract clauses or netting agreements	Master netting agreement eligible under art 201 CRR

r010 c020	Metric	LR Exposure Value [mi]
	Base	Exposures

r010 c020	Main category	Securities financing transactions and long settlement transactions
	Type of risk	Counterparty credit risk
	Reference date or period	Month-2-value
	Specific contract clauses or netting agreements	Master netting agreement eligible under art 201 CRR
r010 c030	Metric	LR Exposure Value [mi]
	Base	Exposures
	Main category	Securities financing transactions and long settlement transactions
	Type of risk	Counterparty credit risk
	Specific contract clauses or netting agreements	Master netting agreement eligible under art 201 CRR
r010 c040	Metric	LR Exposure Value [mi]
	Base	Exposures
	Main category	Securities financing transactions and long settlement transactions
	Type of risk	Counterparty credit risk
	Reference date or period	Mean of monthly data over a quarter
	Specific contract clauses or netting agreements	Master netting agreement eligible under art 201 CRR
r020 c010	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Securities financing transactions and long settlement transactions
	Type of risk	Counterparty credit risk
	Reference date or period	Month-1-value
	Specific contract clauses or netting agreements	Not covered by a master netting agreement eligible under art 201 CRR
r020 c020	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Securities financing transactions and long settlement transactions
	Type of risk	Counterparty credit risk
	Reference date or period	Month-2-value
	Specific contract clauses or netting agreements	Not covered by a master netting agreement eligible under art 201 CRR
r020 c030	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Securities financing transactions and long settlement transactions
	Type of risk	Counterparty credit risk
	Specific contract clauses or netting agreements	Not covered by a master netting agreement eligible under art 201 CRR
r020 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Securities financing transactions and long settlement transactions
	Type of risk	Counterparty credit risk
	Reference date or period	Mean of monthly data over a quarter
	Specific contract clauses or netting agreements	Not covered by a master netting agreement eligible under art 201 CRR
r030 c010	Metric	LR Exposure Value. Current replacement cost. Mark-to-Market Method [mi]
	Base	Exposures
	Main category	Derivatives
	Approach	Other than Original Exposure Method
	Type of risk	Counterparty credit risk

r030 c010	Reference date or period	Month-1-value	
r030 c020	Metric	LR Exposure Value. Current replacement cost. Mark-to-Market Method [mi]	
	Base	Exposures	
	Main category	Derivatives	
	Approach	Other than Original Exposure Method	
	Type of risk	Counterparty credit risk	
	Reference date or period	Month-2-value	
r030 c030	Metric	LR Exposure Value. Current replacement cost. Mark-to-Market Method [mi]	
	Base	Exposures	
	Main category	Derivatives	
	Approach	Other than Original Exposure Method	
	Type of risk	Counterparty credit risk	
r030 c040	Metric	LR Exposure Value. Current replacement cost. Mark-to-Market Method [mi]	
	Base	Exposures	
	Main category	Derivatives	
	Approach	Other than Original Exposure Method	
	Type of risk	Counterparty credit risk	
	Reference date or period	Mean of monthly data over a quarter	
r040 c010	Metric	LR Exposure Value. Add-on. Mark-to-Market Method [mi]	
	Base	Exposures	
	Main category	Derivatives	
	Approach	Other than Original Exposure Method	
	Type of risk	Counterparty credit risk	
	Reference date or period	Month-1-value	
r040 c020	Metric	LR Exposure Value. Add-on. Mark-to-Market Method [mi]	
	Base	Exposures	
	Main category	Derivatives	
	Approach	Other than Original Exposure Method	
	Type of risk	Counterparty credit risk	
	Reference date or period	Month-2-value	
r040 c030	Metric	LR Exposure Value. Add-on. Mark-to-Market Method [mi]	
	Base	Exposures	
	Main category	Derivatives	
	Approach	Other than Original Exposure Method	
	Type of risk	Counterparty credit risk	
r040 c040	Metric	LR Exposure Value. Add-on. Mark-to-Market Method [mi]	
	Base	Exposures	
	Main category	Derivatives	
	Approach	Other than Original Exposure Method	
	Type of risk	Counterparty credit risk	
	Reference date or period	Mean of monthly data over a quarter	
r050 c010	Metric	LR Exposure Value [mi]	
	Base	Exposures	

r050 c010	Main category	Derivatives	
	Approach	Original Exposure Method	
	Type of risk	Counterparty credit risk	
	Reference date or period	Month-1-value	
r050 c020	Metric	LR Exposure Value [mi]	
	Base	Exposures	
	Main category	Derivatives	
	Approach	Original Exposure Method	
	Type of risk	Counterparty credit risk	
	Reference date or period	Month-2-value	
r050 c030	Metric	LR Exposure Value [mi]	
	Base	Exposures	
	Main category	Derivatives	
	Approach	Original Exposure Method	
	Type of risk	Counterparty credit risk	
r050 c040	Metric	LR Exposure Value [mi]	
	Base	Exposures	
	Main category	Derivatives	
	Approach	Original Exposure Method	
	Type of risk	Counterparty credit risk	
	Reference date or period	Mean of monthly data over a quarter	
r060 c010	Metric	LR Exposure Value [mi]	
	Base	Exposures	
	Main category	Off-balance sheet exposures subject to credit risk	
	Type of risk	Credit risk	
	Reference date or period	Month-1-value	
	Specific contract clauses or netting agreements	UCC	
r060 c020	Metric	LR Exposure Value [mi]	
	Base	Exposures	
	Main category	Off-balance sheet exposures subject to credit risk	
	Type of risk	Credit risk	
	Reference date or period	Month-2-value	
	Specific contract clauses or netting agreements	UCC	
r060 c030	Metric	LR Exposure Value [mi]	
	Base	Exposures	
	Main category	Off-balance sheet exposures subject to credit risk	
	Type of risk	Credit risk	
	Specific contract clauses or netting agreements	UCC	
r060 c040	Metric	LR Exposure Value [mi]	
	Base	Exposures	
	Main category	Off-balance sheet exposures subject to credit risk	
	Type of risk	Credit risk	
	Reference date or period	Mean of monthly data over a quarter	

r060 c040	Specific contract clauses or netting agreements	UCC
r070 c010	Metric	Notional amount [mi]
	Base	Exposures
	Main category	Off-balance sheet exposures subject to credit risk
	Type of risk	Credit risk
	Reference date or period	Month-1-value
	Specific contract clauses or netting agreements	Other than UCC
r070 c020	Metric	Notional amount [mi]
	Base	Exposures
	Main category	Off-balance sheet exposures subject to credit risk
	Type of risk	Credit risk
	Reference date or period	Month-2-value
	Specific contract clauses or netting agreements	Other than UCC
r070 c030	Metric	Notional amount [mi]
	Base	Exposures
	Main category	Off-balance sheet exposures subject to credit risk
	Type of risk	Credit risk
	Specific contract clauses or netting agreements	Other than UCC
r070 c040	Metric	Notional amount [mi]
	Base	Exposures
	Main category	Off-balance sheet exposures subject to credit risk
	Type of risk	Credit risk
	Reference date or period	Mean of monthly data over a quarter
	Specific contract clauses or netting agreements	Other than UCC
r080 c010	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Assets other than derivatives and securities financing transactions
	Type of risk	Credit risk and free deliveries
	Reference date or period	Month-1-value
r080 c020	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Assets other than derivatives and securities financing transactions
	Type of risk	Credit risk and free deliveries
	Reference date or period	Month-2-value
r080 c030	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Assets other than derivatives and securities financing transactions
	Type of risk	Credit risk and free deliveries
r080 c040	Metric	Exposure net of value adjustments and provisions [mi]
	Base	Exposures
	Main category	Assets other than derivatives and securities financing transactions
	Type of risk	Credit risk and free deliveries
	Reference date or period	Mean of monthly data over a quarter

r090 c010	Metric	Amount before transitional provisions [mi]
	Base	Own funds
	Own funds	T1 Capital
	Reference date or period	Month-1-value

r090 c020	Metric	Amount before transitional provisions [mi]
	Base	Own funds
	Own funds	T1 Capital
	Reference date or period	Month-2-value

r090 c030	Metric	Amount before transitional provisions [mi]
	Base	Own funds
	Own funds	T1 Capital

r090 c040	Metric	Amount before transitional provisions [mi]
	Base	Own funds
	Own funds	T1 Capital
	Reference date or period	Mean of monthly data over a quarter

r100 c010	Metric	After transitional provisions [mi]
	Base	Own funds
	Own funds	T1 Capital
	Reference date or period	Month-1-value

r100 c020	Metric	After transitional provisions [mi]
	Base	Own funds
	Own funds	T1 Capital
	Reference date or period	Month-2-value

r100 c030	Metric	After transitional provisions [mi]
	Base	Own funds
	Own funds	T1 Capital

r100 c040	Metric	After transitional provisions [mi]
	Base	Own funds
	Own funds	T1 Capital
	Reference date or period	Mean of monthly data over a quarter

r110 c010	Metric	LR Exposure Value [mi]
	Base	Exposures
	Main category	Amount to be deducted due to CRR 416 (4), 2nd subparagraph
	Reference date or period	Month-1-value

r110 c020	Metric	LR Exposure Value [mi]
	Base	Exposures
	Main category	Amount to be deducted due to CRR 416 (4), 2nd subparagraph
	Reference date or period	Month-2-value

r110 c030	Metric	LR Exposure Value [mi]
	Base	Exposures
	Main category	Amount to be deducted due to CRR 416 (4), 2nd subparagraph

| r110 c040 | Metric | LR Exposure Value [mi] |

r110 c040	Base	Exposures
	Main category	Amount to be deducted due to CRR 416 (4), 2nd subparagraph
	Reference date or period	Mean of monthly data over a quarter
r120 c010	Metric	Amount before transitional provisions [mi]
	Base	Own funds
	Main category	Regulatory adjustments. T1
	Own funds	T1 Capital
	Reference date or period	Month-1-value
r120 c020	Metric	Amount before transitional provisions [mi]
	Base	Own funds
	Main category	Regulatory adjustments. T1
	Own funds	T1 Capital
	Reference date or period	Month-2-value
r120 c030	Metric	Amount before transitional provisions [mi]
	Base	Own funds
	Main category	Regulatory adjustments. T1
	Own funds	T1 Capital
r120 c040	Metric	Amount before transitional provisions [mi]
	Base	Own funds
	Main category	Regulatory adjustments. T1
	Own funds	T1 Capital
	Reference date or period	Mean of monthly data over a quarter
r130 c010	Metric	Cumulative gains and losses due to changes in own credit risk on fair valued liabilities [prudential filter] [mi]
	Base	Own funds
	Main category	Equity instruments issued. Capital. Paid up, Share premium, Own equity instruments issued, Retained earnings, Accumulated other comprehensive income, Other rese
	Own funds	CET1 Capital
	Reference date or period	Month-1-value
r130 c020	Metric	Cumulative gains and losses due to changes in own credit risk on fair valued liabilities [prudential filter] [mi]
	Base	Own funds
	Main category	Equity instruments issued. Capital. Paid up, Share premium, Own equity instruments issued, Retained earnings, Accumulated other comprehensive income, Other rese
	Own funds	CET1 Capital
	Reference date or period	Month-2-value
r130 c030	Metric	Cumulative gains and losses due to changes in own credit risk on fair valued liabilities [prudential filter] [mi]
	Base	Own funds
	Main category	Equity instruments issued. Capital. Paid up, Share premium, Own equity instruments issued, Retained earnings, Accumulated other comprehensive income, Other rese
	Own funds	CET1 Capital
r130 c040	Metric	Cumulative gains and losses due to changes in own credit risk on fair valued liabilities [prudential filter] [mi]
	Base	Own funds
	Main category	Equity instruments issued. Capital. Paid up, Share premium, Own equity instruments issued, Retained earnings, Accumulated other comprehensive income, Other rese
	Own funds	CET1 Capital
	Reference date or period	Mean of monthly data over a quarter
r140 c010	Metric	After transitional provisions [mi]

r140 c010	Base	Own funds
	Main category	Regulatory adjustments. T1
	Own funds	T1 Capital
	Reference date or period	Month-1-value

r140 c020	Metric	After transitional provisions [mi]
	Base	Own funds
	Main category	Regulatory adjustments. T1
	Own funds	T1 Capital
	Reference date or period	Month-2-value

r140 c030	Metric	After transitional provisions [mi]
	Base	Own funds
	Main category	Regulatory adjustments. T1
	Own funds	T1 Capital

r140 c040	Metric	After transitional provisions [mi]
	Base	Own funds
	Main category	Regulatory adjustments. T1
	Own funds	T1 Capital
	Reference date or period	Mean of monthly data over a quarter

r150 c010	Metric	Leverage Ratio - Tier1 fully phased-in definition [pi]
	Base	Memorandum items
	Main category	CET1 Capital Items, AT1 Capital Items
	Own funds	T1 Capital
	Reference date or period	Month-1-value

r150 c020	Metric	Leverage Ratio - Tier1 fully phased-in definition [pi]
	Base	Memorandum items
	Main category	CET1 Capital Items, AT1 Capital Items
	Own funds	T1 Capital
	Reference date or period	Month-2-value

r150 c030	Metric	Leverage Ratio - Tier1 fully phased-in definition [pi]
	Base	Memorandum items
	Main category	CET1 Capital Items, AT1 Capital Items
	Own funds	T1 Capital

r150 c040	Metric	Leverage Ratio - Tier1 fully phased-in definition [pi]
	Base	Memorandum items
	Main category	CET1 Capital Items, AT1 Capital Items
	Own funds	T1 Capital
	Reference date or period	Mean of monthly data over a quarter

r160 c010	Metric	Leverage Ratio - Tier1 transitional definition [pi]
	Base	Memorandum items
	Main category	CET1 Capital Items, AT1 Capital Items
	Own funds	T1 Capital
	Reference date or period	Month-1-value

r160 c020	Metric	Leverage Ratio - Tier1 transitional definition [pi]
	Base	Memorandum items
	Main category	CET1 Capital Items, AT1 Capital Items
	Own funds	T1 Capital
	Reference date or period	Month-2-value

r160 c030	Metric	Leverage Ratio - Tier1 transitional definition [pi]
	Base	Memorandum items
	Main category	CET1 Capital Items, AT1 Capital Items
	Own funds	T1 Capital

r160 c040	Metric	Leverage Ratio - Tier1 transitional definition [pi]
	Base	Memorandum items
	Main category	CET1 Capital Items, AT1 Capital Items
	Own funds	T1 Capital
	Reference date or period	Mean of monthly data over a quarter

C 51.01 - Liquity Coverage Ratio. Liquid assets (I)

s010 r020 c010	Metric	Fair value [mi]
	Base	Liquid assets
	Main category	Cash on hand
	General liquidity requirements	Meet the requirements of Article 404 and Article 405 c and d

s010 r030 c010	Metric	Fair value [mi]
	Base	Liquid assets
	Main category	Loans and advances
	Counterparty sector	Central banks
	General liquidity requirements	Meet the requirements of Article 404 and Article 405 c and d

s010 r040 c010	Metric	Fair value [mi]
	Base	Liquid assets
	Main category	Loans and advances. On demand [call] and short notice [current account]
	Counterparty sector	Central banks
	General liquidity requirements	Meet the requirements of Article 404 and Article 405 c and d
	Specific liquidity requirements	To be withdrawn in time of stress

s020 r020 c010	Metric	Fair value [mi]
	Base	Liquid assets
	Main category	Cash on hand
	Currency of the exposure	<Key value>
	General liquidity requirements	Meet the requirements of Article 404 and Article 405 c and d

s020 r030 c010	Metric	Fair value [mi]
	Base	Liquid assets
	Main category	Loans and advances
	Counterparty sector	Central banks
	Currency of the exposure	<Key value>

| s020 r030 c010 | General liquidity requirements | Meet the requirements of Article 404 and Article 405 c and d |

s020 r040 c010	Metric	Fair value [mi]
	Base	Liquid assets
	Main category	Loans and advances. On demand [call] and short notice [current account]
	Counterparty sector	Central banks
	Currency of the exposure	<Key value>
	General liquidity requirements	Meet the requirements of Article 404 and Article 405 c and d
	Specific liquidity requirements	To be withdrawn in time of stress

C 51.02 - Liquity Coverage Ratio. Liquid assets (II)

s010 r020 c010	Metric	Fair value [mi]
	Base	Liquid assets
	Main category	Debt securities
	Counterparty sector	Central governments
	General liquidity requirements	Meet the requirements of Article 404 and Article 405 c and d

s010 r030 c010	Metric	Fair value [mi]
	Base	Liquid assets
	Main category	Debt securities
	General liquidity requirements	Meet the requirements of Article 404 and Article 405 c and d
	Guarantor	Central governments

s010 r050 c010	Metric	Fair value [mi]
	Base	Liquid assets
	Main category	Equity instruments
	Counterparty sector	Collective Investment Undertakings
	General liquidity requirements	Meet the requirements of Article 404 and Article 405 c and d
	Main Category underlying	Liquid underlying assets. Article 404(1)(a)

s010 r060 c010	Metric	Fair value [mi]
	Base	Liquid assets
	Main category	Equity instruments
	Counterparty sector	Collective Investment Undertakings
	General liquidity requirements	Meet the requirements of Article 404 and Article 405 c and d
	Main Category underlying	Liquid underlying assets. Article 404(1)(b)c

s010 r070 c010	Metric	Fair value [mi]
	Base	Liquid assets
	Main category	Equity instruments
	Counterparty sector	Collective Investment Undertakings
	General liquidity requirements	Meet the requirements of Article 404 and Article 405 c and d
	Main Category underlying	Liquid underlying assets. Article 404(1)(d)

s020 r020 c010	Metric	Fair value [mi]
	Base	Liquid assets
	Main category	Debt securities
	Counterparty sector	Central governments
	Currency of the exposure	<Key value>

s020 r020 c010	General liquidity requirements	Meet the requirements of Article 404 and Article 405 c and d

s020 r030 c010	Metric	Fair value [mi]
	Base	Liquid assets
	Main category	Debt securities
	Currency of the exposure	<Key value>
	General liquidity requirements	Meet the requirements of Article 404 and Article 405 c and d
	Guarantor	Central governments

s020 r050 c010	Metric	Fair value [mi]
	Base	Liquid assets
	Main category	Equity instruments
	Counterparty sector	Collective Investment Undertakings
	Currency of the exposure	<Key value>
	General liquidity requirements	Meet the requirements of Article 404 and Article 405 c and d
	Main Category underlying	Liquid underlying assets. Article 404(1)(a)

s020 r060 c010	Metric	Fair value [mi]
	Base	Liquid assets
	Main category	Equity instruments
	Counterparty sector	Collective Investment Undertakings
	Currency of the exposure	<Key value>
	General liquidity requirements	Meet the requirements of Article 404 and Article 405 c and d
	Main Category underlying	Liquid underlying assets. Article 404(1)(b)c

s020 r070 c010	Metric	Fair value [mi]
	Base	Liquid assets
	Main category	Equity instruments
	Counterparty sector	Collective Investment Undertakings
	Currency of the exposure	<Key value>
	General liquidity requirements	Meet the requirements of Article 404 and Article 405 c and d
	Main Category underlying	Liquid underlying assets. Article 404(1)(d)

C 51.03 - Liquity Coverage Ratio. Liquid assets (III)

s010 r020 c010	Metric	Fair value [mi]
	Base	Liquid assets
	Main category	Debt securities
	Counterparty sector	Central governments
	Type of risk	Credit risk and free deliveries
	General liquidity requirements	Meet the requirements of Article 404 and Article 405 c and d
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Risk weights	0%

s010 r020 c020	Metric	Fair value [mi]
	Base	Liquid assets
	Main category	Debt securities
	Counterparty sector	Central governments
	Type of risk	Credit risk and free deliveries

s010 r020 c020	General liquidity requirements	Meet the requirements of Article 404 and Article 405 c and d
	Liquidity quality of assets	High liquidity and credit quality
	Risk weights	0%
s010 r030 c010	Metric	Fair value [mi]
	Base	Liquid assets
	Main category	Debt securities
	Type of risk	Credit risk and free deliveries
	General liquidity requirements	Meet the requirements of Article 404 and Article 405 c and d
	Guarantor	Central governments
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Risk weights	0%
s010 r030 c020	Metric	Fair value [mi]
	Base	Liquid assets
	Main category	Debt securities
	Type of risk	Credit risk and free deliveries
	General liquidity requirements	Meet the requirements of Article 404 and Article 405 c and d
	Guarantor	Central governments
	Liquidity quality of assets	High liquidity and credit quality
	Risk weights	0%
s010 r040 c010	Metric	Fair value [mi]
	Base	Liquid assets
	Main category	Debt securities
	Counterparty sector	Central Banks or guaranteed by central banks
	Type of risk	Credit risk and free deliveries
	General liquidity requirements	Meet the requirements of Article 404 and Article 405 c and d
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Risk weights	0%
s010 r040 c020	Metric	Fair value [mi]
	Base	Liquid assets
	Main category	Debt securities
	Counterparty sector	Central Banks or guaranteed by central banks
	Type of risk	Credit risk and free deliveries
	General liquidity requirements	Meet the requirements of Article 404 and Article 405 c and d
	Liquidity quality of assets	High liquidity and credit quality
	Risk weights	0%
s010 r050 c010	Metric	Fair value [mi]
	Base	Liquid assets
	Main category	Debt securities
	Counterparty sector	PSEs, regional governments and local authorities or guaranteed by PSEs, regional governments and local authorities
	Type of risk	Credit risk and free deliveries
	General liquidity requirements	Meet the requirements of Article 404 and Article 405 c and d
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Risk weights	0%

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s010 r050 c020		
	Metric	Fair value [mi]
	Base	Liquid assets
	Main category	Debt securities
	Counterparty sector	PSEs, regional governments and local authorities or guaranteed by PSEs, regional governments and local authorities
	Type of risk	Credit risk and free deliveries
	General liquidity requirements	Meet the requirements of Article 404 and Article 405 c and d
	Liquidity quality of assets	High liquidity and credit quality
	Risk weights	0%

s010 r060 c010		
	Metric	Fair value [mi]
	Base	Liquid assets
	Main category	Debt securities
	Counterparty sector	BIS, IMF, EC, MDBs or guaranteed by BIS, IMF, EC, MDBs
	Type of risk	Credit risk and free deliveries
	General liquidity requirements	Meet the requirements of Article 404 and Article 405 c and d
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Risk weights	0%

s010 r060 c020		
	Metric	Fair value [mi]
	Base	Liquid assets
	Main category	Debt securities
	Counterparty sector	BIS, IMF, EC, MDBs or guaranteed by BIS, IMF, EC, MDBs
	Type of risk	Credit risk and free deliveries
	General liquidity requirements	Meet the requirements of Article 404 and Article 405 c and d
	Liquidity quality of assets	High liquidity and credit quality
	Risk weights	0%

s010 r080 c010		
	Metric	Fair value [mi]
	Base	Liquid assets
	Main category	Debt securities
	Counterparty sector	Central governments
	Type of risk	Credit risk and free deliveries
	General liquidity requirements	Meet the requirements of Article 404 and Article 405 c and d
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Risk weights	20%

s010 r080 c020		
	Metric	Fair value [mi]
	Base	Liquid assets
	Main category	Debt securities
	Counterparty sector	Central governments
	Type of risk	Credit risk and free deliveries
	General liquidity requirements	Meet the requirements of Article 404 and Article 405 c and d
	Liquidity quality of assets	High liquidity and credit quality
	Risk weights	20%

s010 r090 c010		
	Metric	Fair value [mi]
	Base	Liquid assets
	Main category	Debt securities

s010 r090 c010	Type of risk	Credit risk and free deliveries
	General liquidity requirements	Meet the requirements of Article 404 and Article 405 c and d
	Guarantor	Central governments
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Risk weights	20%
s010 r090 c020	Metric	Fair value [mi]
	Base	Liquid assets
	Main category	Debt securities
	Type of risk	Credit risk and free deliveries
	General liquidity requirements	Meet the requirements of Article 404 and Article 405 c and d
	Guarantor	Central governments
	Liquidity quality of assets	High liquidity and credit quality
	Risk weights	20%
s010 r100 c010	Metric	Fair value [mi]
	Base	Liquid assets
	Main category	Debt securities
	Counterparty sector	Central Banks or guaranteed by central banks
	Type of risk	Credit risk and free deliveries
	General liquidity requirements	Meet the requirements of Article 404 and Article 405 c and d
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Risk weights	20%
s010 r100 c020	Metric	Fair value [mi]
	Base	Liquid assets
	Main category	Debt securities
	Counterparty sector	Central Banks or guaranteed by central banks
	Type of risk	Credit risk and free deliveries
	General liquidity requirements	Meet the requirements of Article 404 and Article 405 c and d
	Liquidity quality of assets	High liquidity and credit quality
	Risk weights	20%
s010 r110 c010	Metric	Fair value [mi]
	Base	Liquid assets
	Main category	Debt securities
	Counterparty sector	PSEs, regional governments and local authorities or guaranteed by PSEs, regional governments and local authorities
	Type of risk	Credit risk and free deliveries
	General liquidity requirements	Meet the requirements of Article 404 and Article 405 c and d
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Risk weights	20%
s010 r110 c020	Metric	Fair value [mi]
	Base	Liquid assets
	Main category	Debt securities
	Counterparty sector	PSEs, regional governments and local authorities or guaranteed by PSEs, regional governments and local authorities
	Type of risk	Credit risk and free deliveries
	General liquidity requirements	Meet the requirements of Article 404 and Article 405 c and d

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s010 r110 c020	Liquidity quality of assets	High liquidity and credit quality
	Risk weights	20%
s010 r120 c010	Metric	Fair value [mi]
	Base	Liquid assets
	Main category	Debt securities
	Counterparty sector	Multilateral Development Banks or guaranteed by Multilateral Development Banks
	Type of risk	Credit risk and free deliveries
	General liquidity requirements	Meet the requirements of Article 404 and Article 405 c and d
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Risk weights	20%
s010 r120 c020	Metric	Fair value [mi]
	Base	Liquid assets
	Main category	Debt securities
	Counterparty sector	Multilateral Development Banks or guaranteed by Multilateral Development Banks
	Type of risk	Credit risk and free deliveries
	General liquidity requirements	Meet the requirements of Article 404 and Article 405 c and d
	Liquidity quality of assets	High liquidity and credit quality
	Risk weights	20%
s010 r130 c010	Metric	Fair value [mi]
	Base	Liquid assets
	Main category	Debt securities
	Counterparty sector	Credit Institutions sponsored by a Member State central or regional government
	General liquidity requirements	Meet the requirements of Article 404 and Article 405 c and d
	Guarantor	Member State central or regional government
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Purpose	Promotional funding
s010 r130 c020	Metric	Fair value [mi]
	Base	Liquid assets
	Main category	Debt securities
	Counterparty sector	Credit Institutions sponsored by a Member State central or regional government
	General liquidity requirements	Meet the requirements of Article 404 and Article 405 c and d
	Guarantor	Member State central or regional government
	Liquidity quality of assets	High liquidity and credit quality
	Purpose	Promotional funding
s010 r150 c010	Metric	Fair value [mi]
	Base	Liquid assets
	Main category	Debt securities
	Counterparty sector	Non-financial corporations
	Exposures by Credit Quality steps at reporting date	CQS 1
	General liquidity requirements	Meet the requirements of Article 404 and Article 405 c and d
	Liquidity quality of assets	Extremely high liquidity and credit quality
s010 r150 c020	Metric	Fair value [mi]
	Base	Liquid assets

s010 r150 c020	Main category	Debt securities
	Counterparty sector	Non-financial corporations
	Exposures by Credit Quality steps at reporting date	CQS 1
	General liquidity requirements	Meet the requirements of Article 404 and Article 405 c and d
	Liquidity quality of assets	High liquidity and credit quality
s010 r160 c010	Metric	Fair value [mi]
	Base	Liquid assets
	Main category	Debt securities
	Counterparty sector	Non-financial corporations
	Exposures by Credit Quality steps at reporting date	CQS 2
	General liquidity requirements	Meet the requirements of Article 404 and Article 405 c and d
	Liquidity quality of assets	Extremely high liquidity and credit quality
s010 r160 c020	Metric	Fair value [mi]
	Base	Liquid assets
	Main category	Debt securities
	Counterparty sector	Non-financial corporations
	Exposures by Credit Quality steps at reporting date	CQS 2
	General liquidity requirements	Meet the requirements of Article 404 and Article 405 c and d
	Liquidity quality of assets	High liquidity and credit quality
s010 r170 c010	Metric	Fair value [mi]
	Base	Liquid assets
	Main category	Debt securities
	Counterparty sector	Non-financial corporations
	Exposures by Credit Quality steps at reporting date	CQS 3
	General liquidity requirements	Meet the requirements of Article 404 and Article 405 c and d
	Liquidity quality of assets	Extremely high liquidity and credit quality
s010 r170 c020	Metric	Fair value [mi]
	Base	Liquid assets
	Main category	Debt securities
	Counterparty sector	Non-financial corporations
	Exposures by Credit Quality steps at reporting date	CQS 3
	General liquidity requirements	Meet the requirements of Article 404 and Article 405 c and d
	Liquidity quality of assets	High liquidity and credit quality
s010 r190 c010	Metric	Fair value [mi]
	Base	Liquid assets
	Main category	Debt securities
	Exposure class	Exposures in the form of covered bonds
	Exposures by Credit Quality steps at reporting date	CQS 1
	General liquidity requirements	Meet the requirements of Article 404 and Article 405 c and d
	Liquidity quality of assets	Extremely high liquidity and credit quality
s010 r190 c020	Metric	Fair value [mi]
	Base	Liquid assets
	Main category	Debt securities

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s010 r190 c020	Exposure class	Exposures in the form of covered bonds
	Exposures by Credit Quality steps at reporting date	CQS 1
	General liquidity requirements	Meet the requirements of Article 404 and Article 405 c and d
	Liquidity quality of assets	High liquidity and credit quality
s010 r200 c010	Metric	Fair value [mi]
	Base	Liquid assets
	Main category	Debt securities
	Exposure class	Exposures in the form of covered bonds
	Exposures by Credit Quality steps at reporting date	CQS 2
	General liquidity requirements	Meet the requirements of Article 404 and Article 405 c and d
	Liquidity quality of assets	Extremely high liquidity and credit quality
s010 r200 c020	Metric	Fair value [mi]
	Base	Liquid assets
	Main category	Debt securities
	Exposure class	Exposures in the form of covered bonds
	Exposures by Credit Quality steps at reporting date	CQS 2
	General liquidity requirements	Meet the requirements of Article 404 and Article 405 c and d
	Liquidity quality of assets	High liquidity and credit quality
s010 r210 c010	Metric	Fair value [mi]
	Base	Liquid assets
	Main category	Debt securities
	Exposure class	Exposures in the form of covered bonds
	Exposures by Credit Quality steps at reporting date	CQS 3
	General liquidity requirements	Meet the requirements of Article 404 and Article 405 c and d
	Liquidity quality of assets	Extremely high liquidity and credit quality
s010 r210 c020	Metric	Fair value [mi]
	Base	Liquid assets
	Main category	Debt securities
	Exposure class	Exposures in the form of covered bonds
	Exposures by Credit Quality steps at reporting date	CQS 3
	General liquidity requirements	Meet the requirements of Article 404 and Article 405 c and d
	Liquidity quality of assets	High liquidity and credit quality
s010 r230 c010	Metric	Fair value [mi]
	Base	Liquid assets
	Main category	Debt securities. Art 52 (4) Directive 2009/65/EC
	Exposure class	Exposures other than in the form of covered bonds
	Exposures by Credit Quality steps at reporting date	CQS 1
	General liquidity requirements	Meet the requirements of Article 404 and Article 405 c and d
	Liquidity quality of assets	Extremely high liquidity and credit quality
s010 r230 c020	Metric	Fair value [mi]
	Base	Liquid assets
	Main category	Debt securities. Art 52 (4) Directive 2009/65/EC
	Exposure class	Exposures other than in the form of covered bonds

s010 r230 c020	Exposures by Credit Quality steps at reporting date	CQS 1
	General liquidity requirements	Meet the requirements of Article 404 and Article 405 c and d
	Liquidity quality of assets	High liquidity and credit quality
s010 r240 c010	Metric	Fair value [mi]
	Base	Liquid assets
	Main category	Debt securities. Art 52 (4) Directive 2009/65/EC
	Exposure class	Exposures other than in the form of covered bonds
	Exposures by Credit Quality steps at reporting date	CQS 2
	General liquidity requirements	Meet the requirements of Article 404 and Article 405 c and d
	Liquidity quality of assets	Extremely high liquidity and credit quality
s010 r240 c020	Metric	Fair value [mi]
	Base	Liquid assets
	Main category	Debt securities. Art 52 (4) Directive 2009/65/EC
	Exposure class	Exposures other than in the form of covered bonds
	Exposures by Credit Quality steps at reporting date	CQS 2
	General liquidity requirements	Meet the requirements of Article 404 and Article 405 c and d
	Liquidity quality of assets	High liquidity and credit quality
s010 r250 c010	Metric	Fair value [mi]
	Base	Liquid assets
	Main category	Debt securities. Art 52 (4) Directive 2009/65/EC
	Exposure class	Exposures other than in the form of covered bonds
	Exposures by Credit Quality steps at reporting date	CQS 3
	General liquidity requirements	Meet the requirements of Article 404 and Article 405 c and d
	Liquidity quality of assets	Extremely high liquidity and credit quality
s010 r250 c020	Metric	Fair value [mi]
	Base	Liquid assets
	Main category	Debt securities. Art 52 (4) Directive 2009/65/EC
	Exposure class	Exposures other than in the form of covered bonds
	Exposures by Credit Quality steps at reporting date	CQS 3
	General liquidity requirements	Meet the requirements of Article 404 and Article 405 c and d
	Liquidity quality of assets	High liquidity and credit quality
s010 r270 c010	Metric	Fair value [mi]
	Base	Liquid assets
	Main category	All assets
	General liquidity requirements	Meet the requirements of Article 404 but not Article 405 d
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Specific liquidity requirements	not controlled by a liquidity management function
s010 r270 c020	Metric	Fair value [mi]
	Base	Liquid assets
	Main category	All assets
	General liquidity requirements	Meet the requirements of Article 404 but not Article 405 d
	Liquidity quality of assets	High liquidity and credit quality
	Specific liquidity requirements	not controlled by a liquidity management function

s010 r280 c010	Metric	Fair value [mi]
	Base	Liquid assets
	Main category	All assets
	General liquidity requirements	Meet the requirements of Article 404 but not Article 405 c
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Specific liquidity requirements	Not available during the next 30 days
s010 r280 c020	Metric	Fair value [mi]
	Base	Liquid assets
	Main category	All assets
	General liquidity requirements	Meet the requirements of Article 404 but not Article 405 c
	Liquidity quality of assets	High liquidity and credit quality
	Specific liquidity requirements	Not available during the next 30 days
s020 r020 c010	Metric	Fair value [mi]
	Base	Liquid assets
	Main category	Debt securities
	Counterparty sector	Central governments
	Type of risk	Credit risk and free deliveries
	Currency of the exposure	<Key value>
	General liquidity requirements	Meet the requirements of Article 404 and Article 405 c and d
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Risk weights	0%
s020 r020 c020	Metric	Fair value [mi]
	Base	Liquid assets
	Main category	Debt securities
	Counterparty sector	Central governments
	Type of risk	Credit risk and free deliveries
	Currency of the exposure	<Key value>
	General liquidity requirements	Meet the requirements of Article 404 and Article 405 c and d
	Liquidity quality of assets	High liquidity and credit quality
	Risk weights	0%
s020 r030 c010	Metric	Fair value [mi]
	Base	Liquid assets
	Main category	Debt securities
	Type of risk	Credit risk and free deliveries
	Currency of the exposure	<Key value>
	General liquidity requirements	Meet the requirements of Article 404 and Article 405 c and d
	Guarantor	Central governments
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Risk weights	0%
s020 r030 c020	Metric	Fair value [mi]
	Base	Liquid assets
	Main category	Debt securities
	Type of risk	Credit risk and free deliveries

s020 r030 c020	Currency of the exposure	<Key value>
	General liquidity requirements	Meet the requirements of Article 404 and Article 405 c and d
	Guarantor	Central governments
	Liquidity quality of assets	High liquidity and credit quality
	Risk weights	0%
s020 r040 c010	Metric	Fair value [mi]
	Base	Liquid assets
	Main category	Debt securities
	Counterparty sector	Central Banks or guaranteed by central banks
	Type of risk	Credit risk and free deliveries
	Currency of the exposure	<Key value>
	General liquidity requirements	Meet the requirements of Article 404 and Article 405 c and d
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Risk weights	0%
s020 r040 c020	Metric	Fair value [mi]
	Base	Liquid assets
	Main category	Debt securities
	Counterparty sector	Central Banks or guaranteed by central banks
	Type of risk	Credit risk and free deliveries
	Currency of the exposure	<Key value>
	General liquidity requirements	Meet the requirements of Article 404 and Article 405 c and d
	Liquidity quality of assets	High liquidity and credit quality
	Risk weights	0%
s020 r050 c010	Metric	Fair value [mi]
	Base	Liquid assets
	Main category	Debt securities
	Counterparty sector	PSEs, regional governments and local authorities or guaranteed by PSEs, regional governments and local authorities
	Type of risk	Credit risk and free deliveries
	Currency of the exposure	<Key value>
	General liquidity requirements	Meet the requirements of Article 404 and Article 405 c and d
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Risk weights	0%
s020 r050 c020	Metric	Fair value [mi]
	Base	Liquid assets
	Main category	Debt securities
	Counterparty sector	PSEs, regional governments and local authorities or guaranteed by PSEs, regional governments and local authorities
	Type of risk	Credit risk and free deliveries
	Currency of the exposure	<Key value>
	General liquidity requirements	Meet the requirements of Article 404 and Article 405 c and d
	Liquidity quality of assets	High liquidity and credit quality
	Risk weights	0%
s020 r060 c010	Metric	Fair value [mi]
	Base	Liquid assets

s020 r060 c010	Main category	Debt securities
	Counterparty sector	BIS, IMF, EC, MDBs or guaranteed by BIS, IMF, EC, MDBs
	Type of risk	Credit risk and free deliveries
	Currency of the exposure	<Key value>
	General liquidity requirements	Meet the requirements of Article 404 and Article 405 c and d
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Risk weights	0%

s020 r060 c020	Metric	Fair value [mi]
	Base	Liquid assets
	Main category	Debt securities
	Counterparty sector	BIS, IMF, EC, MDBs or guaranteed by BIS, IMF, EC, MDBs
	Type of risk	Credit risk and free deliveries
	Currency of the exposure	<Key value>
	General liquidity requirements	Meet the requirements of Article 404 and Article 405 c and d
	Liquidity quality of assets	High liquidity and credit quality
	Risk weights	0%

s020 r080 c010	Metric	Fair value [mi]
	Base	Liquid assets
	Main category	Debt securities
	Counterparty sector	Central governments
	Type of risk	Credit risk and free deliveries
	Currency of the exposure	<Key value>
	General liquidity requirements	Meet the requirements of Article 404 and Article 405 c and d
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Risk weights	20%

s020 r080 c020	Metric	Fair value [mi]
	Base	Liquid assets
	Main category	Debt securities
	Counterparty sector	Central governments
	Type of risk	Credit risk and free deliveries
	Currency of the exposure	<Key value>
	General liquidity requirements	Meet the requirements of Article 404 and Article 405 c and d
	Liquidity quality of assets	High liquidity and credit quality
	Risk weights	20%

s020 r090 c010	Metric	Fair value [mi]
	Base	Liquid assets
	Main category	Debt securities
	Type of risk	Credit risk and free deliveries
	Currency of the exposure	<Key value>
	General liquidity requirements	Meet the requirements of Article 404 and Article 405 c and d
	Guarantor	Central governments
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Risk weights	20%

s020 r090 c020	Metric	Fair value [mi]
	Base	Liquid assets
	Main category	Debt securities
	Type of risk	Credit risk and free deliveries
	Currency of the exposure	<Key value>
	General liquidity requirements	Meet the requirements of Article 404 and Article 405 c and d
	Guarantor	Central governments
	Liquidity quality of assets	High liquidity and credit quality
	Risk weights	20%
s020 r100 c010	Metric	Fair value [mi]
	Base	Liquid assets
	Main category	Debt securities
	Counterparty sector	Central Banks or guaranteed by central banks
	Type of risk	Credit risk and free deliveries
	Currency of the exposure	<Key value>
	General liquidity requirements	Meet the requirements of Article 404 and Article 405 c and d
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Risk weights	20%
s020 r100 c020	Metric	Fair value [mi]
	Base	Liquid assets
	Main category	Debt securities
	Counterparty sector	Central Banks or guaranteed by central banks
	Type of risk	Credit risk and free deliveries
	Currency of the exposure	<Key value>
	General liquidity requirements	Meet the requirements of Article 404 and Article 405 c and d
	Liquidity quality of assets	High liquidity and credit quality
	Risk weights	20%
s020 r110 c010	Metric	Fair value [mi]
	Base	Liquid assets
	Main category	Debt securities
	Counterparty sector	PSEs, regional governments and local authorities or guaranteed by PSEs, regional governments and local authorities
	Type of risk	Credit risk and free deliveries
	Currency of the exposure	<Key value>
	General liquidity requirements	Meet the requirements of Article 404 and Article 405 c and d
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Risk weights	20%
s020 r110 c020	Metric	Fair value [mi]
	Base	Liquid assets
	Main category	Debt securities
	Counterparty sector	PSEs, regional governments and local authorities or guaranteed by PSEs, regional governments and local authorities
	Type of risk	Credit risk and free deliveries
	Currency of the exposure	<Key value>
	General liquidity requirements	Meet the requirements of Article 404 and Article 405 c and d
	Liquidity quality of assets	High liquidity and credit quality

s020 r110 c020	Risk weights	20%

s020 r120 c010	Metric	Fair value [mi]
	Base	Liquid assets
	Main category	Debt securities
	Counterparty sector	Multilateral Development Banks or guaranteed by Multilateral Development Banks
	Type of risk	Credit risk and free deliveries
	Currency of the exposure	<Key value>
	General liquidity requirements	Meet the requirements of Article 404 and Article 405 c and d
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Risk weights	20%

s020 r120 c020	Metric	Fair value [mi]
	Base	Liquid assets
	Main category	Debt securities
	Counterparty sector	Multilateral Development Banks or guaranteed by Multilateral Development Banks
	Type of risk	Credit risk and free deliveries
	Currency of the exposure	<Key value>
	General liquidity requirements	Meet the requirements of Article 404 and Article 405 c and d
	Liquidity quality of assets	High liquidity and credit quality
	Risk weights	20%

s020 r130 c010	Metric	Fair value [mi]
	Base	Liquid assets
	Main category	Debt securities
	Counterparty sector	Credit Institutions sponsored by a Member State central or regional government
	Currency of the exposure	<Key value>
	General liquidity requirements	Meet the requirements of Article 404 and Article 405 c and d
	Guarantor	Member State central or regional government
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Purpose	Promotional funding

s020 r130 c020	Metric	Fair value [mi]
	Base	Liquid assets
	Main category	Debt securities
	Counterparty sector	Credit Institutions sponsored by a Member State central or regional government
	Currency of the exposure	<Key value>
	General liquidity requirements	Meet the requirements of Article 404 and Article 405 c and d
	Guarantor	Member State central or regional government
	Liquidity quality of assets	High liquidity and credit quality
	Purpose	Promotional funding

s020 r150 c010	Metric	Fair value [mi]
	Base	Liquid assets
	Main category	Debt securities
	Counterparty sector	Non-financial corporations
	Currency of the exposure	<Key value>
	Exposures by Credit Quality steps at reporting date	CQS 1

s020 r150 c010	General liquidity requirements	Meet the requirements of Article 404 and Article 405 c and d
	Liquidity quality of assets	Extremely high liquidity and credit quality
s020 r150 c020	Metric	Fair value [mi]
	Base	Liquid assets
	Main category	Debt securities
	Counterparty sector	Non-financial corporations
	Currency of the exposure	<Key value>
	Exposures by Credit Quality steps at reporting date	CQS 1
	General liquidity requirements	Meet the requirements of Article 404 and Article 405 c and d
	Liquidity quality of assets	High liquidity and credit quality
s020 r160 c010	Metric	Fair value [mi]
	Base	Liquid assets
	Main category	Debt securities
	Counterparty sector	Non-financial corporations
	Currency of the exposure	<Key value>
	Exposures by Credit Quality steps at reporting date	CQS 2
	General liquidity requirements	Meet the requirements of Article 404 and Article 405 c and d
	Liquidity quality of assets	Extremely high liquidity and credit quality
s020 r160 c020	Metric	Fair value [mi]
	Base	Liquid assets
	Main category	Debt securities
	Counterparty sector	Non-financial corporations
	Currency of the exposure	<Key value>
	Exposures by Credit Quality steps at reporting date	CQS 2
	General liquidity requirements	Meet the requirements of Article 404 and Article 405 c and d
	Liquidity quality of assets	High liquidity and credit quality
s020 r170 c010	Metric	Fair value [mi]
	Base	Liquid assets
	Main category	Debt securities
	Counterparty sector	Non-financial corporations
	Currency of the exposure	<Key value>
	Exposures by Credit Quality steps at reporting date	CQS 3
	General liquidity requirements	Meet the requirements of Article 404 and Article 405 c and d
	Liquidity quality of assets	Extremely high liquidity and credit quality
s020 r170 c020	Metric	Fair value [mi]
	Base	Liquid assets
	Main category	Debt securities
	Counterparty sector	Non-financial corporations
	Currency of the exposure	<Key value>
	Exposures by Credit Quality steps at reporting date	CQS 3
	General liquidity requirements	Meet the requirements of Article 404 and Article 405 c and d
	Liquidity quality of assets	High liquidity and credit quality
s020 r190 c010	Metric	Fair value [mi]

s020 r190 c010		
	Base	Liquid assets
	Main category	Debt securities
	Exposure class	Exposures in the form of covered bonds
	Currency of the exposure	<Key value>
	Exposures by Credit Quality steps at reporting date	CQS 1
	General liquidity requirements	Meet the requirements of Article 404 and Article 405 c and d
	Liquidity quality of assets	Extremely high liquidity and credit quality
s020 r190 c020	Metric	Fair value [mi]
	Base	Liquid assets
	Main category	Debt securities
	Exposure class	Exposures in the form of covered bonds
	Currency of the exposure	<Key value>
	Exposures by Credit Quality steps at reporting date	CQS 1
	General liquidity requirements	Meet the requirements of Article 404 and Article 405 c and d
	Liquidity quality of assets	High liquidity and credit quality
s020 r200 c010	Metric	Fair value [mi]
	Base	Liquid assets
	Main category	Debt securities
	Exposure class	Exposures in the form of covered bonds
	Currency of the exposure	<Key value>
	Exposures by Credit Quality steps at reporting date	CQS 2
	General liquidity requirements	Meet the requirements of Article 404 and Article 405 c and d
	Liquidity quality of assets	Extremely high liquidity and credit quality
s020 r200 c020	Metric	Fair value [mi]
	Base	Liquid assets
	Main category	Debt securities
	Exposure class	Exposures in the form of covered bonds
	Currency of the exposure	<Key value>
	Exposures by Credit Quality steps at reporting date	CQS 2
	General liquidity requirements	Meet the requirements of Article 404 and Article 405 c and d
	Liquidity quality of assets	High liquidity and credit quality
s020 r210 c010	Metric	Fair value [mi]
	Base	Liquid assets
	Main category	Debt securities
	Exposure class	Exposures in the form of covered bonds
	Currency of the exposure	<Key value>
	Exposures by Credit Quality steps at reporting date	CQS 3
	General liquidity requirements	Meet the requirements of Article 404 and Article 405 c and d
	Liquidity quality of assets	Extremely high liquidity and credit quality
s020 r210 c020	Metric	Fair value [mi]
	Base	Liquid assets
	Main category	Debt securities
	Exposure class	Exposures in the form of covered bonds

s020 r210 c020	Currency of the exposure	<Key value>
	Exposures by Credit Quality steps at reporting date	CQS 3
	General liquidity requirements	Meet the requirements of Article 404 and Article 405 c and d
	Liquidity quality of assets	High liquidity and credit quality
s020 r230 c010	Metric	Fair value [mi]
	Base	Liquid assets
	Main category	Debt securities. Art 52 (4) Directive 2009/65/EC
	Exposure class	Exposures other than in the form of covered bonds
	Currency of the exposure	<Key value>
	Exposures by Credit Quality steps at reporting date	CQS 1
	General liquidity requirements	Meet the requirements of Article 404 and Article 405 c and d
	Liquidity quality of assets	Extremely high liquidity and credit quality
s020 r230 c020	Metric	Fair value [mi]
	Base	Liquid assets
	Main category	Debt securities. Art 52 (4) Directive 2009/65/EC
	Exposure class	Exposures other than in the form of covered bonds
	Currency of the exposure	<Key value>
	Exposures by Credit Quality steps at reporting date	CQS 1
	General liquidity requirements	Meet the requirements of Article 404 and Article 405 c and d
	Liquidity quality of assets	High liquidity and credit quality
s020 r240 c010	Metric	Fair value [mi]
	Base	Liquid assets
	Main category	Debt securities. Art 52 (4) Directive 2009/65/EC
	Exposure class	Exposures other than in the form of covered bonds
	Currency of the exposure	<Key value>
	Exposures by Credit Quality steps at reporting date	CQS 2
	General liquidity requirements	Meet the requirements of Article 404 and Article 405 c and d
	Liquidity quality of assets	Extremely high liquidity and credit quality
s020 r240 c020	Metric	Fair value [mi]
	Base	Liquid assets
	Main category	Debt securities. Art 52 (4) Directive 2009/65/EC
	Exposure class	Exposures other than in the form of covered bonds
	Currency of the exposure	<Key value>
	Exposures by Credit Quality steps at reporting date	CQS 2
	General liquidity requirements	Meet the requirements of Article 404 and Article 405 c and d
	Liquidity quality of assets	High liquidity and credit quality
s020 r250 c010	Metric	Fair value [mi]
	Base	Liquid assets
	Main category	Debt securities. Art 52 (4) Directive 2009/65/EC
	Exposure class	Exposures other than in the form of covered bonds
	Currency of the exposure	<Key value>
	Exposures by Credit Quality steps at reporting date	CQS 3
	General liquidity requirements	Meet the requirements of Article 404 and Article 405 c and d

s020 r250 c010	Liquidity quality of assets	Extremely high liquidity and credit quality

s020 r250 c020	Metric	Fair value [mi]
	Base	Liquid assets
	Main category	Debt securities. Art 52 (4) Directive 2009/65/EC
	Exposure class	Exposures other than in the form of covered bonds
	Currency of the exposure	<Key value>
	Exposures by Credit Quality steps at reporting date	CQS 3
	General liquidity requirements	Meet the requirements of Article 404 and Article 405 c and d
	Liquidity quality of assets	High liquidity and credit quality

s020 r270 c010	Metric	Fair value [mi]
	Base	Liquid assets
	Main category	All assets
	Currency of the exposure	<Key value>
	General liquidity requirements	Meet the requirements of Article 404 but not Article 405 d
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Specific liquidity requirements	not controlled by a liquidity management function

s020 r270 c020	Metric	Fair value [mi]
	Base	Liquid assets
	Main category	All assets
	Currency of the exposure	<Key value>
	General liquidity requirements	Meet the requirements of Article 404 but not Article 405 d
	Liquidity quality of assets	High liquidity and credit quality
	Specific liquidity requirements	not controlled by a liquidity management function

s020 r280 c010	Metric	Fair value [mi]
	Base	Liquid assets
	Main category	All assets
	Currency of the exposure	<Key value>
	General liquidity requirements	Meet the requirements of Article 404 but not Article 405 c
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Specific liquidity requirements	Not available during the next 30 days

s020 r280 c020	Metric	Fair value [mi]
	Base	Liquid assets
	Main category	All assets
	Currency of the exposure	<Key value>
	General liquidity requirements	Meet the requirements of Article 404 but not Article 405 c
	Liquidity quality of assets	High liquidity and credit quality
	Specific liquidity requirements	Not available during the next 30 days

C 51.04 - Liquity Coverage Ratio. Liquid assets (IV)

s010 r030 c010	Metric	Fair value [mi]
	Base	Liquid assets
	Main category	Debt securities
	Counterparty sector	Financial corporations other than credit institutions

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s010 r030 c010	Exposures by Credit Quality steps at reporting date	CQS 1
	General liquidity requirements	Not meet the requirements of art 404 CRR but does meet art 405 c and d
s010 r040 c010	Metric	Fair value [mi]
	Base	Liquid assets
	Main category	Debt securities
	Counterparty sector	Financial corporations other than credit institutions
	Exposures by Credit Quality steps at reporting date	CQS 2
	General liquidity requirements	Not meet the requirements of art 404 CRR but does meet art 405 c and d
s010 r050 c010	Metric	Fair value [mi]
	Base	Liquid assets
	Main category	Debt securities
	Counterparty sector	Financial corporations other than credit institutions
	Exposures by Credit Quality steps at reporting date	CQS 3
	General liquidity requirements	Not meet the requirements of art 404 CRR but does meet art 405 c and d
s010 r070 c010	Metric	Fair value [mi]
	Base	Liquid assets
	Main category	Own debt securities issued
	Exposures by Credit Quality steps at reporting date	CQS 1
	General liquidity requirements	Not meet the requirements of art 404 CRR but does meet art 405 c and d
s010 r080 c010	Metric	Fair value [mi]
	Base	Liquid assets
	Main category	Own debt securities issued
	Exposures by Credit Quality steps at reporting date	CQS 2
	General liquidity requirements	Not meet the requirements of art 404 CRR but does meet art 405 c and d
s010 r090 c010	Metric	Fair value [mi]
	Base	Liquid assets
	Main category	Own debt securities issued
	Exposures by Credit Quality steps at reporting date	CQS 3
	General liquidity requirements	Not meet the requirements of art 404 CRR but does meet art 405 c and d
s010 r110 c010	Metric	Fair value [mi]
	Base	Liquid assets
	Main category	Debt securities
	Counterparty sector	Credit institutions
	Collateral/Guarantee	Non-collateralized
	Exposures by Credit Quality steps at reporting date	CQS 1
	General liquidity requirements	Not meet the requirements of art 404 CRR but does meet art 405 c and d
s010 r120 c010	Metric	Fair value [mi]
	Base	Liquid assets
	Main category	Debt securities
	Counterparty sector	Credit institutions
	Collateral/Guarantee	Non-collateralized
	Exposures by Credit Quality steps at reporting date	CQS 2
	General liquidity requirements	Not meet the requirements of art 404 CRR but does meet art 405 c and d

s010 r130 c010	Metric	Fair value [mi]
	Base	Liquid assets
	Main category	Debt securities
	Counterparty sector	Credit institutions
	Collateral/Guarantee	Non-collateralized
	Exposures by Credit Quality steps at reporting date	CQS 3
	General liquidity requirements	Not meet the requirements of art 404 CRR but does meet art 405 c and d
s010 r150 c010	Metric	Fair value [mi]
	Base	Liquid assets
	Main category	Debt securities issued. Asset-backed securities
	Collateral/Guarantee	Real estate. Residential
	Exposures by Credit Quality steps at reporting date	CQS 1
	General liquidity requirements	Not meet the requirements of art 404 CRR but does meet art 405 c and d
s010 r160 c010	Metric	Fair value [mi]
	Base	Liquid assets
	Main category	Debt securities issued. Asset-backed securities
	Collateral/Guarantee	Real estate. Residential
	Exposures by Credit Quality steps at reporting date	CQS 2
	General liquidity requirements	Not meet the requirements of art 404 CRR but does meet art 405 c and d
s010 r170 c010	Metric	Fair value [mi]
	Base	Liquid assets
	Main category	Debt securities issued. Asset-backed securities
	Collateral/Guarantee	Real estate. Residential
	Exposures by Credit Quality steps at reporting date	CQS 3
	General liquidity requirements	Not meet the requirements of art 404 CRR but does meet art 405 c and d
s010 r180 c010	Metric	Fair value [mi]
	Base	Liquid assets
	Main category	Equity instruments
	Counterparty sector	Counterparties other than financial corporations
	General liquidity requirements	Not meet the requirements of art 404 CRR but does meet art 405 c and d
	Type of market	Recognised exchange
s010 r190 c010	Metric	Fair value [mi]
	Base	Liquid assets
	Main category	Gold
	General liquidity requirements	Not meet the requirements of art 404 CRR but does meet art 405 c and d
s020 r030 c010	Metric	Fair value [mi]
	Base	Liquid assets
	Main category	Debt securities
	Counterparty sector	Financial corporations other than credit institutions
	Currency of the exposure	<Key value>
	Exposures by Credit Quality steps at reporting date	CQS 1
	General liquidity requirements	Not meet the requirements of art 404 CRR but does meet art 405 c and d
s020 r040 c010	Metric	Fair value [mi]

s020 r040 c010

Base	Liquid assets
Main category	Debt securities
Counterparty sector	Financial corporations other than credit institutions
Currency of the exposure	<Key value>
Exposures by Credit Quality steps at reporting date	CQS 2
General liquidity requirements	Not meet the requirements of art 404 CRR but does meet art 405 c and d

s020 r050 c010

Metric	Fair value [mi]
Base	Liquid assets
Main category	Debt securities
Counterparty sector	Financial corporations other than credit institutions
Currency of the exposure	<Key value>
Exposures by Credit Quality steps at reporting date	CQS 3
General liquidity requirements	Not meet the requirements of art 404 CRR but does meet art 405 c and d

s020 r070 c010

Metric	Fair value [mi]
Base	Liquid assets
Main category	Own debt securities issued
Currency of the exposure	<Key value>
Exposures by Credit Quality steps at reporting date	CQS 1
General liquidity requirements	Not meet the requirements of art 404 CRR but does meet art 405 c and d

s020 r080 c010

Metric	Fair value [mi]
Base	Liquid assets
Main category	Own debt securities issued
Currency of the exposure	<Key value>
Exposures by Credit Quality steps at reporting date	CQS 2
General liquidity requirements	Not meet the requirements of art 404 CRR but does meet art 405 c and d

s020 r090 c010

Metric	Fair value [mi]
Base	Liquid assets
Main category	Own debt securities issued
Currency of the exposure	<Key value>
Exposures by Credit Quality steps at reporting date	CQS 3
General liquidity requirements	Not meet the requirements of art 404 CRR but does meet art 405 c and d

s020 r110 c010

Metric	Fair value [mi]
Base	Liquid assets
Main category	Debt securities
Counterparty sector	Credit institutions
Collateral/Guarantee	Non-collateralized
Currency of the exposure	<Key value>
Exposures by Credit Quality steps at reporting date	CQS 1
General liquidity requirements	Not meet the requirements of art 404 CRR but does meet art 405 c and d

s020 r120 c010

Metric	Fair value [mi]
Base	Liquid assets
Main category	Debt securities
Counterparty sector	Credit institutions

s020 r120 c010	Collateral/Guarantee	Non-collateralized
	Currency of the exposure	<Key value>
	Exposures by Credit Quality steps at reporting date	CQS 2
	General liquidity requirements	Not meet the requirements of art 404 CRR but does meet art 405 c and d
s020 r130 c010	Metric	Fair value [mi]
	Base	Liquid assets
	Main category	Debt securities
	Counterparty sector	Credit institutions
	Collateral/Guarantee	Non-collateralized
	Currency of the exposure	<Key value>
	Exposures by Credit Quality steps at reporting date	CQS 3
	General liquidity requirements	Not meet the requirements of art 404 CRR but does meet art 405 c and d
s020 r150 c010	Metric	Fair value [mi]
	Base	Liquid assets
	Main category	Debt securities issued. Asset-backed securities
	Collateral/Guarantee	Real estate. Residential
	Currency of the exposure	<Key value>
	Exposures by Credit Quality steps at reporting date	CQS 1
	General liquidity requirements	Not meet the requirements of art 404 CRR but does meet art 405 c and d
s020 r160 c010	Metric	Fair value [mi]
	Base	Liquid assets
	Main category	Debt securities issued. Asset-backed securities
	Collateral/Guarantee	Real estate. Residential
	Currency of the exposure	<Key value>
	Exposures by Credit Quality steps at reporting date	CQS 2
	General liquidity requirements	Not meet the requirements of art 404 CRR but does meet art 405 c and d
s020 r170 c010	Metric	Fair value [mi]
	Base	Liquid assets
	Main category	Debt securities issued. Asset-backed securities
	Collateral/Guarantee	Real estate. Residential
	Currency of the exposure	<Key value>
	Exposures by Credit Quality steps at reporting date	CQS 3
	General liquidity requirements	Not meet the requirements of art 404 CRR but does meet art 405 c and d
s020 r180 c010	Metric	Fair value [mi]
	Base	Liquid assets
	Main category	Equity instruments
	Counterparty sector	Counterparties other than financial corporations
	Currency of the exposure	<Key value>
	General liquidity requirements	Not meet the requirements of art 404 CRR but does meet art 405 c and d
	Type of market	Recognised exchange
s020 r190 c010	Metric	Fair value [mi]
	Base	Liquid assets
	Main category	Gold

| s020 r190 c010 | Currency of the exposure | <Key value> |
| | General liquidity requirements | Not meet the requirements of art 404 CRR but does meet art 405 c and d |

C 52.01 - Liquity Coverage Ratio. Outflows (I)

s010 r030 c010	Metric	Amount due 30 days [mi]
	Base	Outflows
	Main category	Deposits
	Counterparty sector	Retail
	Condition of the pledge of collateral given	Non collateralized but covered by a Deposit Guarantee Scheme
	General liquidity requirements	Non-exempt outflows

s010 r040 c010	Metric	Amount due 30 days [mi]
	Base	Outflows
	Main category	Deposits
	Counterparty sector	Retail
	Condition of the pledge of collateral given	Non collateralized but covered by a Deposit Guarantee Scheme
	General liquidity requirements	Non-exempt outflows
	Purpose	Established relationship

s010 r050 c010	Metric	Amount due 30 days [mi]
	Base	Outflows
	Main category	Deposits
	Counterparty sector	Retail
	Condition of the pledge of collateral given	Non collateralized but covered by a Deposit Guarantee Scheme
	General liquidity requirements	Non-exempt outflows
	Purpose	Transactional accounts

s010 r060 c010	Metric	Amount due 30 days [mi]
	Base	Outflows
	Main category	Deposits
	Counterparty sector	Retail
	Condition of the pledge of collateral given	Non collateralized but covered by a Deposit Guarantee Scheme
	General liquidity requirements	Non-exempt outflows
	Purpose	Purposes other than Established relationship and Transactional accounts

s010 r070 c010	Metric	Amount due 30 days [mi]
	Base	Outflows
	Main category	Deposits
	Counterparty sector	Retail
	Condition of the pledge of collateral given	Non collateralized and non covered by a Deposit Guarantee Scheme
	General liquidity requirements	Non-exempt outflows

s010 r090 c010	Metric	Amount due 30 days [mi]
	Base	Outflows
	Main category	Deposits
	Counterparty sector	Retail
	General liquidity requirements	Non-exempt outflows
	Specific liquidity requirements	Higher outflows. Medium

s010 r100 c010	Metric	Amount due 30 days [mi]
	Base	Outflows
	Main category	Deposits
	Counterparty sector	Retail
	General liquidity requirements	Non-exempt outflows
	Specific liquidity requirements	Higher outflows. High
s010 r110 c010	Metric	Amount due 30 days [mi]
	Base	Outflows
	Main category	Deposits
	Counterparty sector	Retail
	General liquidity requirements	Non-exempt outflows
	Specific liquidity requirements	Higher outflows. Very high
s010 r120 c010	Metric	Amount due 30 days [mi]
	Base	Outflows
	Main category	Deposits
	Counterparty sector	Retail
	General liquidity requirements	Non-exempt outflows
	Specific liquidity requirements	Higher outflows. Derogation
s010 r130 c010	Metric	Amount due 30 days [mi]
	Base	Outflows
	Main category	Deposits
	Counterparty sector	Retail
	General liquidity requirements	Non-exempt outflows
	Specific liquidity requirements	Higher outflows in 3rd countries
s010 r140 c010	Metric	Amount due 30 days [mi]
	Base	Outflows
	Main category	Deposits
	Counterparty sector	Retail
	General liquidity requirements	Exempt outflows
s010 r160 c010	Metric	Amount due 30 days [mi]
	Base	Outflows
	Main category	Other financial liabilities, accruals
	Purpose	Derived from operating expenses
s020 r030 c010	Metric	Amount due 30 days [mi]
	Base	Outflows
	Main category	Deposits
	Counterparty sector	Retail
	Condition of the pledge of collateral given	Non collateralized but covered by a Deposit Guarantee Scheme
	Currency of the exposure	<Key value>
	General liquidity requirements	Non-exempt outflows
s020 r040 c010	Metric	Amount due 30 days [mi]
	Base	Outflows
	Main category	Deposits

s020 r040 c010	Counterparty sector	Retail
	Condition of the pledge of collateral given	Non collateralized but covered by a Deposit Guarantee Scheme
	Currency of the exposure	\<Key value\>
	General liquidity requirements	Non-exempt outflows
	Purpose	Established relationship
s020 r050 c010	Metric	Amount due 30 days [mi]
	Base	Outflows
	Main category	Deposits
	Counterparty sector	Retail
	Condition of the pledge of collateral given	Non collateralized but covered by a Deposit Guarantee Scheme
	Currency of the exposure	\<Key value\>
	General liquidity requirements	Non-exempt outflows
	Purpose	Transactional accounts
s020 r060 c010	Metric	Amount due 30 days [mi]
	Base	Outflows
	Main category	Deposits
	Counterparty sector	Retail
	Condition of the pledge of collateral given	Non collateralized but covered by a Deposit Guarantee Scheme
	Currency of the exposure	\<Key value\>
	General liquidity requirements	Non-exempt outflows
	Purpose	Purposes other than Established relationship and Transactional accounts
s020 r070 c010	Metric	Amount due 30 days [mi]
	Base	Outflows
	Main category	Deposits
	Counterparty sector	Retail
	Condition of the pledge of collateral given	Non collateralized and non covered by a Deposit Guarantee Scheme
	Currency of the exposure	\<Key value\>
	General liquidity requirements	Non-exempt outflows
s020 r090 c010	Metric	Amount due 30 days [mi]
	Base	Outflows
	Main category	Deposits
	Counterparty sector	Retail
	Currency of the exposure	\<Key value\>
	General liquidity requirements	Non-exempt outflows
	Specific liquidity requirements	Higher outflows. Medium
s020 r100 c010	Metric	Amount due 30 days [mi]
	Base	Outflows
	Main category	Deposits
	Counterparty sector	Retail
	Currency of the exposure	\<Key value\>
	General liquidity requirements	Non-exempt outflows
	Specific liquidity requirements	Higher outflows. High
s020 r110 c010	Metric	Amount due 30 days [mi]

s020 r110 c010	Base	Outflows
	Main category	Deposits
	Counterparty sector	Retail
	Currency of the exposure	<Key value>
	General liquidity requirements	Non-exempt outflows
	Specific liquidity requirements	Higher outflows. Very high
s020 r120 c010	Metric	Amount due 30 days [mi]
	Base	Outflows
	Main category	Deposits
	Counterparty sector	Retail
	Currency of the exposure	<Key value>
	General liquidity requirements	Non-exempt outflows
	Specific liquidity requirements	Higher outflows. Derogation
s020 r130 c010	Metric	Amount due 30 days [mi]
	Base	Outflows
	Main category	Deposits
	Counterparty sector	Retail
	Currency of the exposure	<Key value>
	General liquidity requirements	Non-exempt outflows
	Specific liquidity requirements	Higher outflows in 3rd countries
s020 r140 c010	Metric	Amount due 30 days [mi]
	Base	Outflows
	Main category	Deposits
	Counterparty sector	Retail
	Currency of the exposure	<Key value>
	General liquidity requirements	Exempt outflows
s020 r160 c010	Metric	Amount due 30 days [mi]
	Base	Outflows
	Main category	Other financial liabilities, accruals
	Currency of the exposure	<Key value>
	Purpose	Derived from operating expenses

C 52.02.a - Liquity Coverage Ratio. Outflows (II) a

s010 r030 c010	Metric	Amount due 30 days [mi]
	Base	Outflows
	Main category	Deposits, Debt securities issued
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities
	Counterparty sector of the collateral	Central governments
	Liquidity quality of collateral	Extremely high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
s010 r030 c030	Metric	Amount due 30 days [mi]

s010 r030 c030	Base	Outflows
	Main category	Deposits, Debt securities issued
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities
	Counterparty sector of the collateral	Central governments
	Liquidity quality of collateral	High liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
s010 r030 c050	Metric	Amount due 30 days [mi]
	Base	Outflows
	Main category	Deposits, Debt securities issued
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities
	Counterparty sector of the collateral	Central governments
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
s010 r030 c070	Metric	Amount due 30 days [mi]
	Base	Outflows
	Main category	Deposits, Debt securities issued
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities
	Counterparty sector of the collateral	Central governments
	Liquidity quality of collateral	Extremely high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
s010 r030 c090	Metric	Amount due 30 days [mi]
	Base	Outflows
	Main category	Deposits, Debt securities issued
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities
	Counterparty sector of the collateral	Central governments
	Liquidity quality of collateral	High liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
s010 r030 c110	Metric	Amount due 30 days [mi]
	Base	Outflows
	Main category	Deposits, Debt securities issued
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities
	Counterparty sector of the collateral	Central governments
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow

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s010 r040 c010

Metric	Amount due 30 days [mi]
Base	Outflows
Main category	Deposits, Debt securities issued
Counterparty sector	Counterparties other than central banks
Collateral/Guarantee	Debt securities
Guarantor of the collateral	Central governments
Liquidity quality of collateral	Extremely high liquidity and credit quality
Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
Specific liquidity requirements	Non higher/lower outflow

s010 r040 c030

Metric	Amount due 30 days [mi]
Base	Outflows
Main category	Deposits, Debt securities issued
Counterparty sector	Counterparties other than central banks
Collateral/Guarantee	Debt securities
Guarantor of the collateral	Central governments
Liquidity quality of collateral	High liquidity and credit quality
Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
Specific liquidity requirements	Non higher/lower outflow

s010 r040 c050

Metric	Amount due 30 days [mi]
Base	Outflows
Main category	Deposits, Debt securities issued
Counterparty sector	Counterparties other than central banks
Collateral/Guarantee	Debt securities
Guarantor of the collateral	Central governments
Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
Specific liquidity requirements	Non higher/lower outflow

s010 r040 c070

Metric	Amount due 30 days [mi]
Base	Outflows
Main category	Deposits, Debt securities issued
Counterparty sector	Central banks
Collateral/Guarantee	Debt securities
Guarantor of the collateral	Central governments
Liquidity quality of collateral	Extremely high liquidity and credit quality
Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
Specific liquidity requirements	Non higher/lower outflow

s010 r040 c090

Metric	Amount due 30 days [mi]
Base	Outflows
Main category	Deposits, Debt securities issued
Counterparty sector	Central banks
Collateral/Guarantee	Debt securities
Guarantor of the collateral	Central governments
Liquidity quality of collateral	High liquidity and credit quality

| s010 r040 c090 | Specific contract clauses or netting agreements | Secured lending or capital market driven transaction |
| | Specific liquidity requirements | Non higher/lower outflow |

s010 r040 c110	Metric	Amount due 30 days [mi]
	Base	Outflows
	Main category	Deposits, Debt securities issued
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities
	Guarantor of the collateral	Central governments
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow

s010 r060 c010	Metric	Amount due 30 days [mi]
	Base	Outflows
	Main category	Deposits, Debt securities issued
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Equity instruments. Liquid underlying assets. Article 404(1)(a)
	Counterparty sector of the collateral	Collective Investment Undertakings
	Liquidity quality of collateral	Extremely high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow

s010 r060 c030	Metric	Amount due 30 days [mi]
	Base	Outflows
	Main category	Deposits, Debt securities issued
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Equity instruments. Liquid underlying assets. Article 404(1)(a)
	Counterparty sector of the collateral	Collective Investment Undertakings
	Liquidity quality of collateral	High liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow

s010 r060 c050	Metric	Amount due 30 days [mi]
	Base	Outflows
	Main category	Deposits, Debt securities issued
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Equity instruments. Liquid underlying assets. Article 404(1)(a)
	Counterparty sector of the collateral	Collective Investment Undertakings
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow

s010 r060 c070	Metric	Amount due 30 days [mi]
	Base	Outflows
	Main category	Deposits, Debt securities issued
	Counterparty sector	Central banks
	Collateral/Guarantee	Equity instruments. Liquid underlying assets. Article 404(1)(a)

s010 r060 c070	Counterparty sector of the collateral	Collective Investment Undertakings
	Liquidity quality of collateral	Extremely high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
s010 r060 c090	Metric	Amount due 30 days [mi]
	Base	Outflows
	Main category	Deposits, Debt securities issued
	Counterparty sector	Central banks
	Collateral/Guarantee	Equity instruments. Liquid underlying assets. Article 404(1)(a)
	Counterparty sector of the collateral	Collective Investment Undertakings
	Liquidity quality of collateral	High liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
s010 r060 c110	Metric	Amount due 30 days [mi]
	Base	Outflows
	Main category	Deposits, Debt securities issued
	Counterparty sector	Central banks
	Collateral/Guarantee	Equity instruments. Liquid underlying assets. Article 404(1)(a)
	Counterparty sector of the collateral	Collective Investment Undertakings
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
s010 r070 c010	Metric	Amount due 30 days [mi]
	Base	Outflows
	Main category	Deposits, Debt securities issued
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Equity instruments. Liquid underlying assets. Article 404(1)(b)(c)
	Counterparty sector of the collateral	Collective Investment Undertakings
	Liquidity quality of collateral	Extremely high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
s010 r070 c030	Metric	Amount due 30 days [mi]
	Base	Outflows
	Main category	Deposits, Debt securities issued
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Equity instruments. Liquid underlying assets. Article 404(1)(b)(c)
	Counterparty sector of the collateral	Collective Investment Undertakings
	Liquidity quality of collateral	High liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
s010 r070 c050	Metric	Amount due 30 days [mi]
	Base	Outflows
	Main category	Deposits, Debt securities issued

COREP

s010 r070 c050	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Equity instruments. Liquid underlying assets. Article 404(1)(b)(c)
	Counterparty sector of the collateral	Collective Investment Undertakings
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
s010 r070 c070	Metric	Amount due 30 days [mi]
	Base	Outflows
	Main category	Deposits, Debt securities issued
	Counterparty sector	Central banks
	Collateral/Guarantee	Equity instruments. Liquid underlying assets. Article 404(1)(b)(c)
	Counterparty sector of the collateral	Collective Investment Undertakings
	Liquidity quality of collateral	Extremely high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
s010 r070 c090	Metric	Amount due 30 days [mi]
	Base	Outflows
	Main category	Deposits, Debt securities issued
	Counterparty sector	Central banks
	Collateral/Guarantee	Equity instruments. Liquid underlying assets. Article 404(1)(b)(c)
	Counterparty sector of the collateral	Collective Investment Undertakings
	Liquidity quality of collateral	High liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
s010 r070 c110	Metric	Amount due 30 days [mi]
	Base	Outflows
	Main category	Deposits, Debt securities issued
	Counterparty sector	Central banks
	Collateral/Guarantee	Equity instruments. Liquid underlying assets. Article 404(1)(b)(c)
	Counterparty sector of the collateral	Collective Investment Undertakings
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
s010 r080 c010	Metric	Amount due 30 days [mi]
	Base	Outflows
	Main category	Deposits, Debt securities issued
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Equity instruments. Liquid underlying assets. Article 404(1)(d)
	Counterparty sector of the collateral	Collective Investment Undertakings
	Liquidity quality of collateral	Extremely high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
s010 r080 c030	Metric	Amount due 30 days [mi]

COREP

s010 r080 c030	Base	Outflows
	Main category	Deposits, Debt securities issued
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Equity instruments. Liquid underlying assets. Article 404(1)(d)
	Counterparty sector of the collateral	Collective Investment Undertakings
	Liquidity quality of collateral	High liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
s010 r080 c050	Metric	Amount due 30 days [mi]
	Base	Outflows
	Main category	Deposits, Debt securities issued
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Equity instruments. Liquid underlying assets. Article 404(1)(d)
	Counterparty sector of the collateral	Collective Investment Undertakings
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
s010 r080 c070	Metric	Amount due 30 days [mi]
	Base	Outflows
	Main category	Deposits, Debt securities issued
	Counterparty sector	Central banks
	Collateral/Guarantee	Equity instruments. Liquid underlying assets. Article 404(1)(d)
	Counterparty sector of the collateral	Collective Investment Undertakings
	Liquidity quality of collateral	Extremely high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
s010 r080 c090	Metric	Amount due 30 days [mi]
	Base	Outflows
	Main category	Deposits, Debt securities issued
	Counterparty sector	Central banks
	Collateral/Guarantee	Equity instruments. Liquid underlying assets. Article 404(1)(d)
	Counterparty sector of the collateral	Collective Investment Undertakings
	Liquidity quality of collateral	High liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
s010 r080 c110	Metric	Amount due 30 days [mi]
	Base	Outflows
	Main category	Deposits, Debt securities issued
	Counterparty sector	Central banks
	Collateral/Guarantee	Equity instruments. Liquid underlying assets. Article 404(1)(d)
	Counterparty sector of the collateral	Collective Investment Undertakings
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow

s010 r090 c010

Metric	Amount due 30 days [mi]
Base	Outflows
Main category	Deposits, Debt securities issued
Counterparty sector	Counterparties other than central banks
Collateral/Guarantee	Debt securities
Liquidity quality of collateral	Extremely high liquidity and credit quality
Risk weights of the collateral	0%
Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
Specific liquidity requirements	Non higher/lower outflow

s010 r090 c030

Metric	Amount due 30 days [mi]
Base	Outflows
Main category	Deposits, Debt securities issued
Counterparty sector	Counterparties other than central banks
Collateral/Guarantee	Debt securities
Liquidity quality of collateral	High liquidity and credit quality
Risk weights of the collateral	0%
Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
Specific liquidity requirements	Non higher/lower outflow

s010 r090 c050

Metric	Amount due 30 days [mi]
Base	Outflows
Main category	Deposits, Debt securities issued
Counterparty sector	Counterparties other than central banks
Collateral/Guarantee	Debt securities
Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
Risk weights of the collateral	0%
Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
Specific liquidity requirements	Non higher/lower outflow

s010 r090 c070

Metric	Amount due 30 days [mi]
Base	Outflows
Main category	Deposits, Debt securities issued
Counterparty sector	Central banks
Collateral/Guarantee	Debt securities
Liquidity quality of collateral	Extremely high liquidity and credit quality
Risk weights of the collateral	0%
Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
Specific liquidity requirements	Non higher/lower outflow

s010 r090 c090

Metric	Amount due 30 days [mi]
Base	Outflows
Main category	Deposits, Debt securities issued
Counterparty sector	Central banks
Collateral/Guarantee	Debt securities
Liquidity quality of collateral	High liquidity and credit quality
Risk weights of the collateral	0%

| s010 r090 c090 | Specific contract clauses or netting agreements | Secured lending or capital market driven transaction |
| | Specific liquidity requirements | Non higher/lower outflow |

s010 r090 c110	Metric	Amount due 30 days [mi]
	Base	Outflows
	Main category	Deposits, Debt securities issued
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Risk weights of the collateral	0%
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow

s010 r100 c010	Metric	Amount due 30 days [mi]
	Base	Outflows
	Main category	Deposits, Debt securities issued
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities
	Liquidity quality of collateral	Extremely high liquidity and credit quality
	Risk weights of the collateral	20%
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow

s010 r100 c030	Metric	Amount due 30 days [mi]
	Base	Outflows
	Main category	Deposits, Debt securities issued
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities
	Liquidity quality of collateral	High liquidity and credit quality
	Risk weights of the collateral	20%
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow

s010 r100 c050	Metric	Amount due 30 days [mi]
	Base	Outflows
	Main category	Deposits, Debt securities issued
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Risk weights of the collateral	20%
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow

s010 r100 c070	Metric	Amount due 30 days [mi]
	Base	Outflows
	Main category	Deposits, Debt securities issued
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities

s010 r100 c070	Liquidity quality of collateral	Extremely high liquidity and credit quality
	Risk weights of the collateral	20%
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
s010 r100 c090	Metric	Amount due 30 days [mi]
	Base	Outflows
	Main category	Deposits, Debt securities issued
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities
	Liquidity quality of collateral	High liquidity and credit quality
	Risk weights of the collateral	20%
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
s010 r100 c110	Metric	Amount due 30 days [mi]
	Base	Outflows
	Main category	Deposits, Debt securities issued
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Risk weights of the collateral	20%
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
s010 r110 c010	Metric	Amount due 30 days [mi]
	Base	Outflows
	Main category	Deposits, Debt securities issued
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities
	Counterparty sector of the collateral	Credit Institutions sponsored by a Member State central or regional government
	Guarantor of the collateral	Member State central or regional government
	Liquidity quality of collateral	Extremely high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
s010 r110 c030	Metric	Amount due 30 days [mi]
	Base	Outflows
	Main category	Deposits, Debt securities issued
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities
	Counterparty sector of the collateral	Credit Institutions sponsored by a Member State central or regional government
	Guarantor of the collateral	Member State central or regional government
	Liquidity quality of collateral	High liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
s010 r110 c050	Metric	Amount due 30 days [mi]

s010 r110 c050	Base	Outflows
	Main category	Deposits, Debt securities issued
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities
	Counterparty sector of the collateral	Credit Institutions sponsored by a Member State central or regional government
	Guarantor of the collateral	Member State central or regional government
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
s010 r110 c070	Metric	Amount due 30 days [mi]
	Base	Outflows
	Main category	Deposits, Debt securities issued
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities
	Counterparty sector of the collateral	Credit Institutions sponsored by a Member State central or regional government
	Guarantor of the collateral	Member State central or regional government
	Liquidity quality of collateral	Extremely high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
s010 r110 c090	Metric	Amount due 30 days [mi]
	Base	Outflows
	Main category	Deposits, Debt securities issued
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities
	Counterparty sector of the collateral	Credit Institutions sponsored by a Member State central or regional government
	Guarantor of the collateral	Member State central or regional government
	Liquidity quality of collateral	High liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
s010 r110 c110	Metric	Amount due 30 days [mi]
	Base	Outflows
	Main category	Deposits, Debt securities issued
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities
	Counterparty sector of the collateral	Credit Institutions sponsored by a Member State central or regional government
	Guarantor of the collateral	Member State central or regional government
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
s010 r130 c010	Metric	Amount due 30 days [mi]
	Base	Outflows
	Main category	Deposits, Debt securities issued
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities

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s010 r130 c010	Counterparty sector of the collateral	Non-financial corporations
	Exposures by Credit Quality steps at reporting date of the	CQS 1
	Liquidity quality of collateral	Extremely high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
s010 r130 c030	Metric	Amount due 30 days [mi]
	Base	Outflows
	Main category	Deposits, Debt securities issued
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities
	Counterparty sector of the collateral	Non-financial corporations
	Exposures by Credit Quality steps at reporting date of the	CQS 1
	Liquidity quality of collateral	High liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
s010 r130 c050	Metric	Amount due 30 days [mi]
	Base	Outflows
	Main category	Deposits, Debt securities issued
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities
	Counterparty sector of the collateral	Non-financial corporations
	Exposures by Credit Quality steps at reporting date of the	CQS 1
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
s010 r130 c070	Metric	Amount due 30 days [mi]
	Base	Outflows
	Main category	Deposits, Debt securities issued
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities
	Counterparty sector of the collateral	Non-financial corporations
	Exposures by Credit Quality steps at reporting date of the	CQS 1
	Liquidity quality of collateral	Extremely high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
s010 r130 c090	Metric	Amount due 30 days [mi]
	Base	Outflows
	Main category	Deposits, Debt securities issued
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities
	Counterparty sector of the collateral	Non-financial corporations
	Exposures by Credit Quality steps at reporting date of the	CQS 1
	Liquidity quality of collateral	High liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction

s010 r130 c090	Specific liquidity requirements	Non higher/lower outflow	

s010 r130 c110	Metric	Amount due 30 days [mi]
	Base	Outflows
	Main category	Deposits, Debt securities issued
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities
	Counterparty sector of the collateral	Non-financial corporations
	Exposures by Credit Quality steps at reporting date of the	CQS 1
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow

s010 r140 c010	Metric	Amount due 30 days [mi]
	Base	Outflows
	Main category	Deposits, Debt securities issued
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities
	Counterparty sector of the collateral	Non-financial corporations
	Exposures by Credit Quality steps at reporting date of the	CQS 2
	Liquidity quality of collateral	Extremely high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow

s010 r140 c030	Metric	Amount due 30 days [mi]
	Base	Outflows
	Main category	Deposits, Debt securities issued
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities
	Counterparty sector of the collateral	Non-financial corporations
	Exposures by Credit Quality steps at reporting date of the	CQS 2
	Liquidity quality of collateral	High liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow

s010 r140 c050	Metric	Amount due 30 days [mi]
	Base	Outflows
	Main category	Deposits, Debt securities issued
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities
	Counterparty sector of the collateral	Non-financial corporations
	Exposures by Credit Quality steps at reporting date of the	CQS 2
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow

s010 r140 c070	Metric	Amount due 30 days [mi]
	Base	Outflows

s010 r140 c070	Main category	Deposits, Debt securities issued
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities
	Counterparty sector of the collateral	Non-financial corporations
	Exposures by Credit Quality steps at reporting date of the	CQS 2
	Liquidity quality of collateral	Extremely high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
s010 r140 c090	Metric	Amount due 30 days [mi]
	Base	Outflows
	Main category	Deposits, Debt securities issued
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities
	Counterparty sector of the collateral	Non-financial corporations
	Exposures by Credit Quality steps at reporting date of the	CQS 2
	Liquidity quality of collateral	High liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
s010 r140 c110	Metric	Amount due 30 days [mi]
	Base	Outflows
	Main category	Deposits, Debt securities issued
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities
	Counterparty sector of the collateral	Non-financial corporations
	Exposures by Credit Quality steps at reporting date of the	CQS 2
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
s010 r150 c010	Metric	Amount due 30 days [mi]
	Base	Outflows
	Main category	Deposits, Debt securities issued
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities
	Counterparty sector of the collateral	Non-financial corporations
	Exposures by Credit Quality steps at reporting date of the	CQS 3
	Liquidity quality of collateral	Extremely high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
s010 r150 c030	Metric	Amount due 30 days [mi]
	Base	Outflows
	Main category	Deposits, Debt securities issued
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities
	Counterparty sector of the collateral	Non-financial corporations

COREP

s010 r150 c030	Exposures by Credit Quality steps at reporting date of the	CQS 3
	Liquidity quality of collateral	High liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
s010 r150 c050	Metric	Amount due 30 days [mi]
	Base	Outflows
	Main category	Deposits, Debt securities issued
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities
	Counterparty sector of the collateral	Non-financial corporations
	Exposures by Credit Quality steps at reporting date of the	CQS 3
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
s010 r150 c070	Metric	Amount due 30 days [mi]
	Base	Outflows
	Main category	Deposits, Debt securities issued
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities
	Counterparty sector of the collateral	Non-financial corporations
	Exposures by Credit Quality steps at reporting date of the	CQS 3
	Liquidity quality of collateral	Extremely high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
s010 r150 c090	Metric	Amount due 30 days [mi]
	Base	Outflows
	Main category	Deposits, Debt securities issued
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities
	Counterparty sector of the collateral	Non-financial corporations
	Exposures by Credit Quality steps at reporting date of the	CQS 3
	Liquidity quality of collateral	High liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
s010 r150 c110	Metric	Amount due 30 days [mi]
	Base	Outflows
	Main category	Deposits, Debt securities issued
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities
	Counterparty sector of the collateral	Non-financial corporations
	Exposures by Credit Quality steps at reporting date of the	CQS 3
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow

s010 r170 c010

Metric	Amount due 30 days [mi]
Base	Outflows
Main category	Deposits, Debt securities issued
Counterparty sector	Counterparties other than central banks
Collateral/Guarantee	Debt securities
Exposure class of the collateral received	Exposures in the form of covered bonds
Exposures by Credit Quality steps at reporting date of the	CQS 1
Liquidity quality of collateral	Extremely high liquidity and credit quality
Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
Specific liquidity requirements	Non higher/lower outflow

s010 r170 c030

Metric	Amount due 30 days [mi]
Base	Outflows
Main category	Deposits, Debt securities issued
Counterparty sector	Counterparties other than central banks
Collateral/Guarantee	Debt securities
Exposure class of the collateral received	Exposures in the form of covered bonds
Exposures by Credit Quality steps at reporting date of the	CQS 1
Liquidity quality of collateral	High liquidity and credit quality
Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
Specific liquidity requirements	Non higher/lower outflow

s010 r170 c050

Metric	Amount due 30 days [mi]
Base	Outflows
Main category	Deposits, Debt securities issued
Counterparty sector	Counterparties other than central banks
Collateral/Guarantee	Debt securities
Exposure class of the collateral received	Exposures in the form of covered bonds
Exposures by Credit Quality steps at reporting date of the	CQS 1
Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
Specific liquidity requirements	Non higher/lower outflow

s010 r170 c070

Metric	Amount due 30 days [mi]
Base	Outflows
Main category	Deposits, Debt securities issued
Counterparty sector	Central banks
Collateral/Guarantee	Debt securities
Exposure class of the collateral received	Exposures in the form of covered bonds
Exposures by Credit Quality steps at reporting date of the	CQS 1
Liquidity quality of collateral	Extremely high liquidity and credit quality
Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
Specific liquidity requirements	Non higher/lower outflow

s010 r170 c090

Metric	Amount due 30 days [mi]
Base	Outflows
Main category	Deposits, Debt securities issued

s010 r170 c090	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities
	Exposure class of the collateral received	Exposures in the form of covered bonds
	Exposures by Credit Quality steps at reporting date of the	CQS 1
	Liquidity quality of collateral	High liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
s010 r170 c110	Metric	Amount due 30 days [mi]
	Base	Outflows
	Main category	Deposits, Debt securities issued
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities
	Exposure class of the collateral received	Exposures in the form of covered bonds
	Exposures by Credit Quality steps at reporting date of the	CQS 1
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
s010 r180 c010	Metric	Amount due 30 days [mi]
	Base	Outflows
	Main category	Deposits, Debt securities issued
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities
	Exposure class of the collateral received	Exposures in the form of covered bonds
	Exposures by Credit Quality steps at reporting date of the	CQS 2
	Liquidity quality of collateral	Extremely high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
s010 r180 c030	Metric	Amount due 30 days [mi]
	Base	Outflows
	Main category	Deposits, Debt securities issued
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities
	Exposure class of the collateral received	Exposures in the form of covered bonds
	Exposures by Credit Quality steps at reporting date of the	CQS 2
	Liquidity quality of collateral	High liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
s010 r180 c050	Metric	Amount due 30 days [mi]
	Base	Outflows
	Main category	Deposits, Debt securities issued
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities
	Exposure class of the collateral received	Exposures in the form of covered bonds
	Exposures by Credit Quality steps at reporting date of the	CQS 2

s010 r180 c050	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
s010 r180 c070	Metric	Amount due 30 days [mi]
	Base	Outflows
	Main category	Deposits, Debt securities issued
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities
	Exposure class of the collateral received	Exposures in the form of covered bonds
	Exposures by Credit Quality steps at reporting date of the	CQS 2
	Liquidity quality of collateral	Extremely high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
s010 r180 c090	Metric	Amount due 30 days [mi]
	Base	Outflows
	Main category	Deposits, Debt securities issued
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities
	Exposure class of the collateral received	Exposures in the form of covered bonds
	Exposures by Credit Quality steps at reporting date of the	CQS 2
	Liquidity quality of collateral	High liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
s010 r180 c110	Metric	Amount due 30 days [mi]
	Base	Outflows
	Main category	Deposits, Debt securities issued
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities
	Exposure class of the collateral received	Exposures in the form of covered bonds
	Exposures by Credit Quality steps at reporting date of the	CQS 2
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
s010 r190 c010	Metric	Amount due 30 days [mi]
	Base	Outflows
	Main category	Deposits, Debt securities issued
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities
	Exposure class of the collateral received	Exposures in the form of covered bonds
	Exposures by Credit Quality steps at reporting date of the	CQS 3
	Liquidity quality of collateral	Extremely high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow

s010 r190 c030

Metric	Amount due 30 days [mi]
Base	Outflows
Main category	Deposits, Debt securities issued
Counterparty sector	Counterparties other than central banks
Collateral/Guarantee	Debt securities
Exposure class of the collateral received	Exposures in the form of covered bonds
Exposures by Credit Quality steps at reporting date of the	CQS 3
Liquidity quality of collateral	High liquidity and credit quality
Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
Specific liquidity requirements	Non higher/lower outflow

s010 r190 c050

Metric	Amount due 30 days [mi]
Base	Outflows
Main category	Deposits, Debt securities issued
Counterparty sector	Counterparties other than central banks
Collateral/Guarantee	Debt securities
Exposure class of the collateral received	Exposures in the form of covered bonds
Exposures by Credit Quality steps at reporting date of the	CQS 3
Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
Specific liquidity requirements	Non higher/lower outflow

s010 r190 c070

Metric	Amount due 30 days [mi]
Base	Outflows
Main category	Deposits, Debt securities issued
Counterparty sector	Central banks
Collateral/Guarantee	Debt securities
Exposure class of the collateral received	Exposures in the form of covered bonds
Exposures by Credit Quality steps at reporting date of the	CQS 3
Liquidity quality of collateral	Extremely high liquidity and credit quality
Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
Specific liquidity requirements	Non higher/lower outflow

s010 r190 c090

Metric	Amount due 30 days [mi]
Base	Outflows
Main category	Deposits, Debt securities issued
Counterparty sector	Central banks
Collateral/Guarantee	Debt securities
Exposure class of the collateral received	Exposures in the form of covered bonds
Exposures by Credit Quality steps at reporting date of the	CQS 3
Liquidity quality of collateral	High liquidity and credit quality
Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
Specific liquidity requirements	Non higher/lower outflow

s010 r190 c110

Metric	Amount due 30 days [mi]
Base	Outflows
Main category	Deposits, Debt securities issued
Counterparty sector	Central banks

s010 r190 c110	Collateral/Guarantee	Debt securities
	Exposure class of the collateral received	Exposures in the form of covered bonds
	Exposures by Credit Quality steps at reporting date of the	CQS 3
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
s010 r210 c010	Metric	Amount due 30 days [mi]
	Base	Outflows
	Main category	Deposits, Debt securities issued
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities. Art 52 (4) Directive 2009/65/EC
	Exposure class of the collateral received	Exposures other than in the form of covered bonds
	Exposures by Credit Quality steps at reporting date of the	CQS 1
	Liquidity quality of collateral	Extremely high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
s010 r210 c030	Metric	Amount due 30 days [mi]
	Base	Outflows
	Main category	Deposits, Debt securities issued
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities. Art 52 (4) Directive 2009/65/EC
	Exposure class of the collateral received	Exposures other than in the form of covered bonds
	Exposures by Credit Quality steps at reporting date of the	CQS 1
	Liquidity quality of collateral	High liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
s010 r210 c050	Metric	Amount due 30 days [mi]
	Base	Outflows
	Main category	Deposits, Debt securities issued
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities. Art 52 (4) Directive 2009/65/EC
	Exposure class of the collateral received	Exposures other than in the form of covered bonds
	Exposures by Credit Quality steps at reporting date of the	CQS 1
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
s010 r210 c070	Metric	Amount due 30 days [mi]
	Base	Outflows
	Main category	Deposits, Debt securities issued
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities. Art 52 (4) Directive 2009/65/EC
	Exposure class of the collateral received	Exposures other than in the form of covered bonds
	Exposures by Credit Quality steps at reporting date of the	CQS 1
	Liquidity quality of collateral	Extremely high liquidity and credit quality

s010 r210 c070	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
s010 r210 c090	Metric	Amount due 30 days [mi]
	Base	Outflows
	Main category	Deposits, Debt securities issued
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities. Art 52 (4) Directive 2009/65/EC
	Exposure class of the collateral received	Exposures other than in the form of covered bonds
	Exposures by Credit Quality steps at reporting date of the	CQS 1
	Liquidity quality of collateral	High liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
s010 r210 c110	Metric	Amount due 30 days [mi]
	Base	Outflows
	Main category	Deposits, Debt securities issued
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities. Art 52 (4) Directive 2009/65/EC
	Exposure class of the collateral received	Exposures other than in the form of covered bonds
	Exposures by Credit Quality steps at reporting date of the	CQS 1
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
s010 r220 c010	Metric	Amount due 30 days [mi]
	Base	Outflows
	Main category	Deposits, Debt securities issued
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities. Art 52 (4) Directive 2009/65/EC
	Exposure class of the collateral received	Exposures other than in the form of covered bonds
	Exposures by Credit Quality steps at reporting date of the	CQS 2
	Liquidity quality of collateral	Extremely high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
s010 r220 c030	Metric	Amount due 30 days [mi]
	Base	Outflows
	Main category	Deposits, Debt securities issued
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities. Art 52 (4) Directive 2009/65/EC
	Exposure class of the collateral received	Exposures other than in the form of covered bonds
	Exposures by Credit Quality steps at reporting date of the	CQS 2
	Liquidity quality of collateral	High liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
s010 r220 c050	Metric	Amount due 30 days [mi]

s010 r220 c050	Base	Outflows
	Main category	Deposits, Debt securities issued
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities. Art 52 (4) Directive 2009/65/EC
	Exposure class of the collateral received	Exposures other than in the form of covered bonds
	Exposures by Credit Quality steps at reporting date of the	CQS 2
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
s010 r220 c070	Metric	Amount due 30 days [mi]
	Base	Outflows
	Main category	Deposits, Debt securities issued
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities. Art 52 (4) Directive 2009/65/EC
	Exposure class of the collateral received	Exposures other than in the form of covered bonds
	Exposures by Credit Quality steps at reporting date of the	CQS 2
	Liquidity quality of collateral	Extremely high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
s010 r220 c090	Metric	Amount due 30 days [mi]
	Base	Outflows
	Main category	Deposits, Debt securities issued
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities. Art 52 (4) Directive 2009/65/EC
	Exposure class of the collateral received	Exposures other than in the form of covered bonds
	Exposures by Credit Quality steps at reporting date of the	CQS 2
	Liquidity quality of collateral	High liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
s010 r220 c110	Metric	Amount due 30 days [mi]
	Base	Outflows
	Main category	Deposits, Debt securities issued
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities. Art 52 (4) Directive 2009/65/EC
	Exposure class of the collateral received	Exposures other than in the form of covered bonds
	Exposures by Credit Quality steps at reporting date of the	CQS 2
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
s010 r230 c010	Metric	Amount due 30 days [mi]
	Base	Outflows
	Main category	Deposits, Debt securities issued
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities. Art 52 (4) Directive 2009/65/EC

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s010 r230 c010	Exposure class of the collateral received	Exposures other than in the form of covered bonds
	Exposures by Credit Quality steps at reporting date of the	CQS 3
	Liquidity quality of collateral	Extremely high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
s010 r230 c030	Metric	Amount due 30 days [mi]
	Base	Outflows
	Main category	Deposits, Debt securities issued
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities. Art 52 (4) Directive 2009/65/EC
	Exposure class of the collateral received	Exposures other than in the form of covered bonds
	Exposures by Credit Quality steps at reporting date of the	CQS 3
	Liquidity quality of collateral	High liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
s010 r230 c050	Metric	Amount due 30 days [mi]
	Base	Outflows
	Main category	Deposits, Debt securities issued
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities. Art 52 (4) Directive 2009/65/EC
	Exposure class of the collateral received	Exposures other than in the form of covered bonds
	Exposures by Credit Quality steps at reporting date of the	CQS 3
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
s010 r230 c070	Metric	Amount due 30 days [mi]
	Base	Outflows
	Main category	Deposits, Debt securities issued
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities. Art 52 (4) Directive 2009/65/EC
	Exposure class of the collateral received	Exposures other than in the form of covered bonds
	Exposures by Credit Quality steps at reporting date of the	CQS 3
	Liquidity quality of collateral	Extremely high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
s010 r230 c090	Metric	Amount due 30 days [mi]
	Base	Outflows
	Main category	Deposits, Debt securities issued
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities. Art 52 (4) Directive 2009/65/EC
	Exposure class of the collateral received	Exposures other than in the form of covered bonds
	Exposures by Credit Quality steps at reporting date of the	CQS 3
	Liquidity quality of collateral	High liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction

s010 r230 c090	Specific liquidity requirements	Non higher/lower outflow

s010 r230 c110	Metric	Amount due 30 days [mi]
	Base	Outflows
	Main category	Deposits, Debt securities issued
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities. Art 52 (4) Directive 2009/65/EC
	Exposure class of the collateral received	Exposures other than in the form of covered bonds
	Exposures by Credit Quality steps at reporting date of the	CQS 3
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow

s010 r250 c050	Metric	Amount due 30 days [mi]
	Base	Outflows
	Main category	Deposits, Debt securities issued
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities
	Counterparty sector of the collateral	Financial corporations other than credit institutions
	Exposures by Credit Quality steps at reporting date of the	CQS 1
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow

s010 r250 c110	Metric	Amount due 30 days [mi]
	Base	Outflows
	Main category	Deposits, Debt securities issued
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities
	Counterparty sector of the collateral	Financial corporations other than credit institutions
	Exposures by Credit Quality steps at reporting date of the	CQS 1
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow

s010 r260 c050	Metric	Amount due 30 days [mi]
	Base	Outflows
	Main category	Deposits, Debt securities issued
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities
	Counterparty sector of the collateral	Financial corporations other than credit institutions
	Exposures by Credit Quality steps at reporting date of the	CQS 2
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow

s010 r260 c110	Metric	Amount due 30 days [mi]
	Base	Outflows

s010 r260 c110	Main category	Deposits, Debt securities issued
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities
	Counterparty sector of the collateral	Financial corporations other than credit institutions
	Exposures by Credit Quality steps at reporting date of the	CQS 2
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
s010 r270 c050	Metric	Amount due 30 days [mi]
	Base	Outflows
	Main category	Deposits, Debt securities issued
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities
	Counterparty sector of the collateral	Financial corporations other than credit institutions
	Exposures by Credit Quality steps at reporting date of the	CQS 3
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
s010 r270 c110	Metric	Amount due 30 days [mi]
	Base	Outflows
	Main category	Deposits, Debt securities issued
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities
	Counterparty sector of the collateral	Financial corporations other than credit institutions
	Exposures by Credit Quality steps at reporting date of the	CQS 3
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
s010 r290 c050	Metric	Amount due 30 days [mi]
	Base	Outflows
	Main category	Deposits, Debt securities issued
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Own debt instruments issued
	Exposures by Credit Quality steps at reporting date of the	CQS 1
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
s010 r290 c110	Metric	Amount due 30 days [mi]
	Base	Outflows
	Main category	Deposits, Debt securities issued
	Counterparty sector	Central banks
	Collateral/Guarantee	Own debt instruments issued
	Exposures by Credit Quality steps at reporting date of the	CQS 1
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality

| s010 r290 c110 | Specific contract clauses or netting agreements | Secured lending or capital market driven transaction |
| | Specific liquidity requirements | Non higher/lower outflow |

s010 r300 c050	Metric	Amount due 30 days [mi]
	Base	Outflows
	Main category	Deposits, Debt securities issued
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Own debt instruments issued
	Exposures by Credit Quality steps at reporting date of the	CQS 2
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow

s010 r300 c110	Metric	Amount due 30 days [mi]
	Base	Outflows
	Main category	Deposits, Debt securities issued
	Counterparty sector	Central banks
	Collateral/Guarantee	Own debt instruments issued
	Exposures by Credit Quality steps at reporting date of the	CQS 2
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow

s010 r310 c050	Metric	Amount due 30 days [mi]
	Base	Outflows
	Main category	Deposits, Debt securities issued
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Own debt instruments issued
	Exposures by Credit Quality steps at reporting date of the	CQS 3
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow

s010 r310 c110	Metric	Amount due 30 days [mi]
	Base	Outflows
	Main category	Deposits, Debt securities issued
	Counterparty sector	Central banks
	Collateral/Guarantee	Own debt instruments issued
	Exposures by Credit Quality steps at reporting date of the	CQS 3
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow

s010 r330 c050	Metric	Amount due 30 days [mi]
	Base	Outflows
	Main category	Deposits, Debt securities issued
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities

s010 r330 c050	Counterparty sector of the collateral	Credit institutions
	Exposures by Credit Quality steps at reporting date of the	CQS 1
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
s010 r330 c110	Metric	Amount due 30 days [mi]
	Base	Outflows
	Main category	Deposits, Debt securities issued
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities
	Counterparty sector of the collateral	Credit institutions
	Exposures by Credit Quality steps at reporting date of the	CQS 1
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
s010 r340 c050	Metric	Amount due 30 days [mi]
	Base	Outflows
	Main category	Deposits, Debt securities issued
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities
	Counterparty sector of the collateral	Credit institutions
	Exposures by Credit Quality steps at reporting date of the	CQS 2
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
s010 r340 c110	Metric	Amount due 30 days [mi]
	Base	Outflows
	Main category	Deposits, Debt securities issued
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities
	Counterparty sector of the collateral	Credit institutions
	Exposures by Credit Quality steps at reporting date of the	CQS 2
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
s010 r350 c050	Metric	Amount due 30 days [mi]
	Base	Outflows
	Main category	Deposits, Debt securities issued
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities
	Counterparty sector of the collateral	Credit institutions
	Exposures by Credit Quality steps at reporting date of the	CQS 3
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction

s010 r350 c050	Specific liquidity requirements		Non higher/lower outflow

s010 r350 c110	Metric	Amount due 30 days [mi]
	Base	Outflows
	Main category	Deposits, Debt securities issued
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities
	Counterparty sector of the collateral	Credit institutions
	Exposures by Credit Quality steps at reporting date of the	CQS 3
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow

s010 r370 c050	Metric	Amount due 30 days [mi]
	Base	Outflows
	Main category	Deposits, Debt securities issued
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities issued. Asset-backed securities. Residential RE
	Exposures by Credit Quality steps at reporting date of the	CQS 1
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow

s010 r370 c110	Metric	Amount due 30 days [mi]
	Base	Outflows
	Main category	Deposits, Debt securities issued
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities issued. Asset-backed securities. Residential RE
	Exposures by Credit Quality steps at reporting date of the	CQS 1
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow

s010 r380 c050	Metric	Amount due 30 days [mi]
	Base	Outflows
	Main category	Deposits, Debt securities issued
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities issued. Asset-backed securities. Residential RE
	Exposures by Credit Quality steps at reporting date of the	CQS 2
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow

s010 r380 c110	Metric	Amount due 30 days [mi]
	Base	Outflows
	Main category	Deposits, Debt securities issued
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities issued. Asset-backed securities. Residential RE

s010 r380 c110	Exposures by Credit Quality steps at reporting date of the	CQS 2
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
s010 r390 c050	Metric	Amount due 30 days [mi]
	Base	Outflows
	Main category	Deposits, Debt securities issued
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities issued. Asset-backed securities. Residential RE
	Exposures by Credit Quality steps at reporting date of the	CQS 3
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
s010 r390 c110	Metric	Amount due 30 days [mi]
	Base	Outflows
	Main category	Deposits, Debt securities issued
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities issued. Asset-backed securities. Residential RE
	Exposures by Credit Quality steps at reporting date of the	CQS 3
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
s010 r400 c050	Metric	Amount due 30 days [mi]
	Base	Outflows
	Main category	Deposits, Debt securities issued
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Equity instruments listed in a recognised exchange or issued by a financial institution
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
s010 r400 c110	Metric	Amount due 30 days [mi]
	Base	Outflows
	Main category	Deposits, Debt securities issued
	Counterparty sector	Central banks
	Collateral/Guarantee	Equity instruments listed in a recognised exchange or issued by a financial institution
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
s010 r410 c050	Metric	Amount due 30 days [mi]
	Base	Outflows
	Main category	Deposits, Debt securities issued
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Gold

s010 r410 c050	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
s010 r410 c110	Metric	Amount due 30 days [mi]
	Base	Outflows
	Main category	Deposits, Debt securities issued
	Counterparty sector	Central banks
	Collateral/Guarantee	Gold
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
s010 r420 c050	Metric	Amount due 30 days [mi]
	Base	Outflows
	Main category	Deposits, Debt securities issued
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Other than liquid assets, financial and non financial corporate bonds, own issuances, RMBS, equities listed on a recognised exchange not self issued or issued by finan
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
s010 r420 c110	Metric	Amount due 30 days [mi]
	Base	Outflows
	Main category	Deposits, Debt securities issued
	Counterparty sector	Central banks
	Collateral/Guarantee	Other than liquid assets, financial and non financial corporate bonds, own issuances, RMBS, equities listed on a recognised exchange not self issued or issued by finan
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
s020 r030 c010	Metric	Amount due 30 days [mi]
	Base	Outflows
	Main category	Deposits, Debt securities issued
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities
	Counterparty sector of the collateral	Central governments
	Currency of the exposure	<Key value>
	Liquidity quality of collateral	Extremely high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
s020 r030 c030	Metric	Amount due 30 days [mi]
	Base	Outflows
	Main category	Deposits, Debt securities issued
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities
	Counterparty sector of the collateral	Central governments

s020 r030 c030	Currency of the exposure	<Key value>
	Liquidity quality of collateral	High liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
s020 r030 c050	Metric	Amount due 30 days [mi]
	Base	Outflows
	Main category	Deposits, Debt securities issued
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities
	Counterparty sector of the collateral	Central governments
	Currency of the exposure	<Key value>
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
s020 r030 c070	Metric	Amount due 30 days [mi]
	Base	Outflows
	Main category	Deposits, Debt securities issued
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities
	Counterparty sector of the collateral	Central governments
	Currency of the exposure	<Key value>
	Liquidity quality of collateral	Extremely high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
s020 r030 c090	Metric	Amount due 30 days [mi]
	Base	Outflows
	Main category	Deposits, Debt securities issued
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities
	Counterparty sector of the collateral	Central governments
	Currency of the exposure	<Key value>
	Liquidity quality of collateral	High liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
s020 r030 c110	Metric	Amount due 30 days [mi]
	Base	Outflows
	Main category	Deposits, Debt securities issued
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities
	Counterparty sector of the collateral	Central governments
	Currency of the exposure	<Key value>
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow

s020 r040 c010

Metric	Amount due 30 days [mi]
Base	Outflows
Main category	Deposits, Debt securities issued
Counterparty sector	Counterparties other than central banks
Collateral/Guarantee	Debt securities
Currency of the exposure	<Key value>
Guarantor of the collateral	Central governments
Liquidity quality of collateral	Extremely high liquidity and credit quality
Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
Specific liquidity requirements	Non higher/lower outflow

s020 r040 c030

Metric	Amount due 30 days [mi]
Base	Outflows
Main category	Deposits, Debt securities issued
Counterparty sector	Counterparties other than central banks
Collateral/Guarantee	Debt securities
Currency of the exposure	<Key value>
Guarantor of the collateral	Central governments
Liquidity quality of collateral	High liquidity and credit quality
Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
Specific liquidity requirements	Non higher/lower outflow

s020 r040 c050

Metric	Amount due 30 days [mi]
Base	Outflows
Main category	Deposits, Debt securities issued
Counterparty sector	Counterparties other than central banks
Collateral/Guarantee	Debt securities
Currency of the exposure	<Key value>
Guarantor of the collateral	Central governments
Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
Specific liquidity requirements	Non higher/lower outflow

s020 r040 c070

Metric	Amount due 30 days [mi]
Base	Outflows
Main category	Deposits, Debt securities issued
Counterparty sector	Central banks
Collateral/Guarantee	Debt securities
Currency of the exposure	<Key value>
Guarantor of the collateral	Central governments
Liquidity quality of collateral	Extremely high liquidity and credit quality
Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
Specific liquidity requirements	Non higher/lower outflow

s020 r040 c090

Metric	Amount due 30 days [mi]
Base	Outflows
Main category	Deposits, Debt securities issued

s020 r040 c090	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities
	Currency of the exposure	\<Key value\>
	Guarantor of the collateral	Central governments
	Liquidity quality of collateral	High liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
s020 r040 c110	Metric	Amount due 30 days [mi]
	Base	Outflows
	Main category	Deposits, Debt securities issued
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities
	Currency of the exposure	\<Key value\>
	Guarantor of the collateral	Central governments
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
s020 r060 c010	Metric	Amount due 30 days [mi]
	Base	Outflows
	Main category	Deposits, Debt securities issued
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Equity instruments. Liquid underlying assets. Article 404(1)(a)
	Counterparty sector of the collateral	Collective Investment Undertakings
	Currency of the exposure	\<Key value\>
	Liquidity quality of collateral	Extremely high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
s020 r060 c030	Metric	Amount due 30 days [mi]
	Base	Outflows
	Main category	Deposits, Debt securities issued
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Equity instruments. Liquid underlying assets. Article 404(1)(a)
	Counterparty sector of the collateral	Collective Investment Undertakings
	Currency of the exposure	\<Key value\>
	Liquidity quality of collateral	High liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
s020 r060 c050	Metric	Amount due 30 days [mi]
	Base	Outflows
	Main category	Deposits, Debt securities issued
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Equity instruments. Liquid underlying assets. Article 404(1)(a)
	Counterparty sector of the collateral	Collective Investment Undertakings
	Currency of the exposure	\<Key value\>

s020 r060 c050	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
s020 r060 c070	Metric	Amount due 30 days [mi]
	Base	Outflows
	Main category	Deposits, Debt securities issued
	Counterparty sector	Central banks
	Collateral/Guarantee	Equity instruments. Liquid underlying assets. Article 404(1)(a)
	Counterparty sector of the collateral	Collective Investment Undertakings
	Currency of the exposure	<Key value>
	Liquidity quality of collateral	Extremely high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
s020 r060 c090	Metric	Amount due 30 days [mi]
	Base	Outflows
	Main category	Deposits, Debt securities issued
	Counterparty sector	Central banks
	Collateral/Guarantee	Equity instruments. Liquid underlying assets. Article 404(1)(a)
	Counterparty sector of the collateral	Collective Investment Undertakings
	Currency of the exposure	<Key value>
	Liquidity quality of collateral	High liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
s020 r060 c110	Metric	Amount due 30 days [mi]
	Base	Outflows
	Main category	Deposits, Debt securities issued
	Counterparty sector	Central banks
	Collateral/Guarantee	Equity instruments. Liquid underlying assets. Article 404(1)(a)
	Counterparty sector of the collateral	Collective Investment Undertakings
	Currency of the exposure	<Key value>
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
s020 r070 c010	Metric	Amount due 30 days [mi]
	Base	Outflows
	Main category	Deposits, Debt securities issued
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Equity instruments. Liquid underlying assets. Article 404(1)(b)(c)
	Counterparty sector of the collateral	Collective Investment Undertakings
	Currency of the exposure	<Key value>
	Liquidity quality of collateral	Extremely high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow

s020 r070 c030	Metric	Amount due 30 days [mi]
	Base	Outflows
	Main category	Deposits, Debt securities issued
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Equity instruments. Liquid underlying assets. Article 404(1)(b)(c)
	Counterparty sector of the collateral	Collective Investment Undertakings
	Currency of the exposure	<Key value>
	Liquidity quality of collateral	High liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
s020 r070 c050	Metric	Amount due 30 days [mi]
	Base	Outflows
	Main category	Deposits, Debt securities issued
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Equity instruments. Liquid underlying assets. Article 404(1)(b)(c)
	Counterparty sector of the collateral	Collective Investment Undertakings
	Currency of the exposure	<Key value>
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
s020 r070 c070	Metric	Amount due 30 days [mi]
	Base	Outflows
	Main category	Deposits, Debt securities issued
	Counterparty sector	Central banks
	Collateral/Guarantee	Equity instruments. Liquid underlying assets. Article 404(1)(b)(c)
	Counterparty sector of the collateral	Collective Investment Undertakings
	Currency of the exposure	<Key value>
	Liquidity quality of collateral	Extremely high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
s020 r070 c090	Metric	Amount due 30 days [mi]
	Base	Outflows
	Main category	Deposits, Debt securities issued
	Counterparty sector	Central banks
	Collateral/Guarantee	Equity instruments. Liquid underlying assets. Article 404(1)(b)(c)
	Counterparty sector of the collateral	Collective Investment Undertakings
	Currency of the exposure	<Key value>
	Liquidity quality of collateral	High liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
s020 r070 c110	Metric	Amount due 30 days [mi]
	Base	Outflows
	Main category	Deposits, Debt securities issued
	Counterparty sector	Central banks

s020 r070 c110	Collateral/Guarantee	Equity instruments. Liquid underlying assets. Article 404(1)(b)(c)
	Counterparty sector of the collateral	Collective Investment Undertakings
	Currency of the exposure	<Key value>
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
s020 r080 c010	Metric	Amount due 30 days [mi]
	Base	Outflows
	Main category	Deposits, Debt securities issued
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Equity instruments. Liquid underlying assets. Article 404(1)(d)
	Counterparty sector of the collateral	Collective Investment Undertakings
	Currency of the exposure	<Key value>
	Liquidity quality of collateral	Extremely high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
s020 r080 c030	Metric	Amount due 30 days [mi]
	Base	Outflows
	Main category	Deposits, Debt securities issued
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Equity instruments. Liquid underlying assets. Article 404(1)(d)
	Counterparty sector of the collateral	Collective Investment Undertakings
	Currency of the exposure	<Key value>
	Liquidity quality of collateral	High liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
s020 r080 c050	Metric	Amount due 30 days [mi]
	Base	Outflows
	Main category	Deposits, Debt securities issued
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Equity instruments. Liquid underlying assets. Article 404(1)(d)
	Counterparty sector of the collateral	Collective Investment Undertakings
	Currency of the exposure	<Key value>
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
s020 r080 c070	Metric	Amount due 30 days [mi]
	Base	Outflows
	Main category	Deposits, Debt securities issued
	Counterparty sector	Central banks
	Collateral/Guarantee	Equity instruments. Liquid underlying assets. Article 404(1)(d)
	Counterparty sector of the collateral	Collective Investment Undertakings
	Currency of the exposure	<Key value>
	Liquidity quality of collateral	Extremely high liquidity and credit quality

| s020 r080 c070 | Specific contract clauses or netting agreements | Secured lending or capital market driven transaction |
| | Specific liquidity requirements | Non higher/lower outflow |

s020 r080 c090	Metric	Amount due 30 days [mi]
	Base	Outflows
	Main category	Deposits, Debt securities issued
	Counterparty sector	Central banks
	Collateral/Guarantee	Equity instruments. Liquid underlying assets. Article 404(1)(d)
	Counterparty sector of the collateral	Collective Investment Undertakings
	Currency of the exposure	<Key value>
	Liquidity quality of collateral	High liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow

s020 r080 c110	Metric	Amount due 30 days [mi]
	Base	Outflows
	Main category	Deposits, Debt securities issued
	Counterparty sector	Central banks
	Collateral/Guarantee	Equity instruments. Liquid underlying assets. Article 404(1)(d)
	Counterparty sector of the collateral	Collective Investment Undertakings
	Currency of the exposure	<Key value>
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow

s020 r090 c010	Metric	Amount due 30 days [mi]
	Base	Outflows
	Main category	Deposits, Debt securities issued
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities
	Currency of the exposure	<Key value>
	Liquidity quality of collateral	Extremely high liquidity and credit quality
	Risk weights of the collateral	0%
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow

s020 r090 c030	Metric	Amount due 30 days [mi]
	Base	Outflows
	Main category	Deposits, Debt securities issued
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities
	Currency of the exposure	<Key value>
	Liquidity quality of collateral	High liquidity and credit quality
	Risk weights of the collateral	0%
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow

| s020 r090 c050 | Metric | Amount due 30 days [mi] |

s020 r090 c050

Base	Outflows
Main category	Deposits, Debt securities issued
Counterparty sector	Counterparties other than central banks
Collateral/Guarantee	Debt securities
Currency of the exposure	<Key value>
Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
Risk weights of the collateral	0%
Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
Specific liquidity requirements	Non higher/lower outflow

s020 r090 c070

Metric	Amount due 30 days [mi]
Base	Outflows
Main category	Deposits, Debt securities issued
Counterparty sector	Central banks
Collateral/Guarantee	Debt securities
Currency of the exposure	<Key value>
Liquidity quality of collateral	Extremely high liquidity and credit quality
Risk weights of the collateral	0%
Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
Specific liquidity requirements	Non higher/lower outflow

s020 r090 c090

Metric	Amount due 30 days [mi]
Base	Outflows
Main category	Deposits, Debt securities issued
Counterparty sector	Central banks
Collateral/Guarantee	Debt securities
Currency of the exposure	<Key value>
Liquidity quality of collateral	High liquidity and credit quality
Risk weights of the collateral	0%
Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
Specific liquidity requirements	Non higher/lower outflow

s020 r090 c110

Metric	Amount due 30 days [mi]
Base	Outflows
Main category	Deposits, Debt securities issued
Counterparty sector	Central banks
Collateral/Guarantee	Debt securities
Currency of the exposure	<Key value>
Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
Risk weights of the collateral	0%
Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
Specific liquidity requirements	Non higher/lower outflow

s020 r100 c010

Metric	Amount due 30 days [mi]
Base	Outflows
Main category	Deposits, Debt securities issued
Counterparty sector	Counterparties other than central banks
Collateral/Guarantee	Debt securities

s020 r100 c010	Currency of the exposure	<Key value>
	Liquidity quality of collateral	Extremely high liquidity and credit quality
	Risk weights of the collateral	20%
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
s020 r100 c030	Metric	Amount due 30 days [mi]
	Base	Outflows
	Main category	Deposits, Debt securities issued
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities
	Currency of the exposure	<Key value>
	Liquidity quality of collateral	High liquidity and credit quality
	Risk weights of the collateral	20%
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
s020 r100 c050	Metric	Amount due 30 days [mi]
	Base	Outflows
	Main category	Deposits, Debt securities issued
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities
	Currency of the exposure	<Key value>
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Risk weights of the collateral	20%
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
s020 r100 c070	Metric	Amount due 30 days [mi]
	Base	Outflows
	Main category	Deposits, Debt securities issued
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities
	Currency of the exposure	<Key value>
	Liquidity quality of collateral	Extremely high liquidity and credit quality
	Risk weights of the collateral	20%
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
s020 r100 c090	Metric	Amount due 30 days [mi]
	Base	Outflows
	Main category	Deposits, Debt securities issued
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities
	Currency of the exposure	<Key value>
	Liquidity quality of collateral	High liquidity and credit quality
	Risk weights of the collateral	20%
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction

s020 r100 c090	Specific liquidity requirements	Non higher/lower outflow

s020 r100 c110	Metric	Amount due 30 days [mi]
	Base	Outflows
	Main category	Deposits, Debt securities issued
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities
	Currency of the exposure	<Key value>
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Risk weights of the collateral	20%
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow

s020 r110 c010	Metric	Amount due 30 days [mi]
	Base	Outflows
	Main category	Deposits, Debt securities issued
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities
	Counterparty sector of the collateral	Credit Institutions sponsored by a Member State central or regional government
	Currency of the exposure	<Key value>
	Guarantor of the collateral	Member State central or regional government
	Liquidity quality of collateral	Extremely high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow

s020 r110 c030	Metric	Amount due 30 days [mi]
	Base	Outflows
	Main category	Deposits, Debt securities issued
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities
	Counterparty sector of the collateral	Credit Institutions sponsored by a Member State central or regional government
	Currency of the exposure	<Key value>
	Guarantor of the collateral	Member State central or regional government
	Liquidity quality of collateral	High liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow

s020 r110 c050	Metric	Amount due 30 days [mi]
	Base	Outflows
	Main category	Deposits, Debt securities issued
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities
	Counterparty sector of the collateral	Credit Institutions sponsored by a Member State central or regional government
	Currency of the exposure	<Key value>
	Guarantor of the collateral	Member State central or regional government
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow

s020 r110 c070

Metric	Amount due 30 days [mi]
Base	Outflows
Main category	Deposits, Debt securities issued
Counterparty sector	Central banks
Collateral/Guarantee	Debt securities
Counterparty sector of the collateral	Credit Institutions sponsored by a Member State central or regional government
Currency of the exposure	<Key value>
Guarantor of the collateral	Member State central or regional government
Liquidity quality of collateral	Extremely high liquidity and credit quality
Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
Specific liquidity requirements	Non higher/lower outflow

s020 r110 c090

Metric	Amount due 30 days [mi]
Base	Outflows
Main category	Deposits, Debt securities issued
Counterparty sector	Central banks
Collateral/Guarantee	Debt securities
Counterparty sector of the collateral	Credit Institutions sponsored by a Member State central or regional government
Currency of the exposure	<Key value>
Guarantor of the collateral	Member State central or regional government
Liquidity quality of collateral	High liquidity and credit quality
Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
Specific liquidity requirements	Non higher/lower outflow

s020 r110 c110

Metric	Amount due 30 days [mi]
Base	Outflows
Main category	Deposits, Debt securities issued
Counterparty sector	Central banks
Collateral/Guarantee	Debt securities
Counterparty sector of the collateral	Credit Institutions sponsored by a Member State central or regional government
Currency of the exposure	<Key value>
Guarantor of the collateral	Member State central or regional government
Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
Specific liquidity requirements	Non higher/lower outflow

s020 r130 c010

Metric	Amount due 30 days [mi]
Base	Outflows
Main category	Deposits, Debt securities issued
Counterparty sector	Counterparties other than central banks
Collateral/Guarantee	Debt securities
Counterparty sector of the collateral	Non-financial corporations
Currency of the exposure	<Key value>
Exposures by Credit Quality steps at reporting date of the	CQS 1
Liquidity quality of collateral	Extremely high liquidity and credit quality
Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
Specific liquidity requirements	Non higher/lower outflow

s020 r130 c030		
	Metric	Amount due 30 days [mi]
	Base	Outflows
	Main category	Deposits, Debt securities issued
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities
	Counterparty sector of the collateral	Non-financial corporations
	Currency of the exposure	<Key value>
	Exposures by Credit Quality steps at reporting date of the	CQS 1
	Liquidity quality of collateral	High liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow

s020 r130 c050		
	Metric	Amount due 30 days [mi]
	Base	Outflows
	Main category	Deposits, Debt securities issued
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities
	Counterparty sector of the collateral	Non-financial corporations
	Currency of the exposure	<Key value>
	Exposures by Credit Quality steps at reporting date of the	CQS 1
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow

s020 r130 c070		
	Metric	Amount due 30 days [mi]
	Base	Outflows
	Main category	Deposits, Debt securities issued
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities
	Counterparty sector of the collateral	Non-financial corporations
	Currency of the exposure	<Key value>
	Exposures by Credit Quality steps at reporting date of the	CQS 1
	Liquidity quality of collateral	Extremely high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow

s020 r130 c090		
	Metric	Amount due 30 days [mi]
	Base	Outflows
	Main category	Deposits, Debt securities issued
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities
	Counterparty sector of the collateral	Non-financial corporations
	Currency of the exposure	<Key value>
	Exposures by Credit Quality steps at reporting date of the	CQS 1
	Liquidity quality of collateral	High liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow

s020 r130 c110	Metric	Amount due 30 days [mi]
	Base	Outflows
	Main category	Deposits, Debt securities issued
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities
	Counterparty sector of the collateral	Non-financial corporations
	Currency of the exposure	<Key value>
	Exposures by Credit Quality steps at reporting date of the	CQS 1
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
s020 r140 c010	Metric	Amount due 30 days [mi]
	Base	Outflows
	Main category	Deposits, Debt securities issued
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities
	Counterparty sector of the collateral	Non-financial corporations
	Currency of the exposure	<Key value>
	Exposures by Credit Quality steps at reporting date of the	CQS 2
	Liquidity quality of collateral	Extremely high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
s020 r140 c030	Metric	Amount due 30 days [mi]
	Base	Outflows
	Main category	Deposits, Debt securities issued
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities
	Counterparty sector of the collateral	Non-financial corporations
	Currency of the exposure	<Key value>
	Exposures by Credit Quality steps at reporting date of the	CQS 2
	Liquidity quality of collateral	High liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
s020 r140 c050	Metric	Amount due 30 days [mi]
	Base	Outflows
	Main category	Deposits, Debt securities issued
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities
	Counterparty sector of the collateral	Non-financial corporations
	Currency of the exposure	<Key value>
	Exposures by Credit Quality steps at reporting date of the	CQS 2
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow

COREP

s020 r140 c070

Metric	Amount due 30 days [mi]
Base	Outflows
Main category	Deposits, Debt securities issued
Counterparty sector	Central banks
Collateral/Guarantee	Debt securities
Counterparty sector of the collateral	Non-financial corporations
Currency of the exposure	<Key value>
Exposures by Credit Quality steps at reporting date of the	CQS 2
Liquidity quality of collateral	Extremely high liquidity and credit quality
Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
Specific liquidity requirements	Non higher/lower outflow

s020 r140 c090

Metric	Amount due 30 days [mi]
Base	Outflows
Main category	Deposits, Debt securities issued
Counterparty sector	Central banks
Collateral/Guarantee	Debt securities
Counterparty sector of the collateral	Non-financial corporations
Currency of the exposure	<Key value>
Exposures by Credit Quality steps at reporting date of the	CQS 2
Liquidity quality of collateral	High liquidity and credit quality
Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
Specific liquidity requirements	Non higher/lower outflow

s020 r140 c110

Metric	Amount due 30 days [mi]
Base	Outflows
Main category	Deposits, Debt securities issued
Counterparty sector	Central banks
Collateral/Guarantee	Debt securities
Counterparty sector of the collateral	Non-financial corporations
Currency of the exposure	<Key value>
Exposures by Credit Quality steps at reporting date of the	CQS 2
Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
Specific liquidity requirements	Non higher/lower outflow

s020 r150 c010

Metric	Amount due 30 days [mi]
Base	Outflows
Main category	Deposits, Debt securities issued
Counterparty sector	Counterparties other than central banks
Collateral/Guarantee	Debt securities
Counterparty sector of the collateral	Non-financial corporations
Currency of the exposure	<Key value>
Exposures by Credit Quality steps at reporting date of the	CQS 3
Liquidity quality of collateral	Extremely high liquidity and credit quality
Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
Specific liquidity requirements	Non higher/lower outflow

COREP

s020 r150 c030

Metric	Amount due 30 days [mi]
Base	Outflows
Main category	Deposits, Debt securities issued
Counterparty sector	Counterparties other than central banks
Collateral/Guarantee	Debt securities
Counterparty sector of the collateral	Non-financial corporations
Currency of the exposure	<Key value>
Exposures by Credit Quality steps at reporting date of the	CQS 3
Liquidity quality of collateral	High liquidity and credit quality
Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
Specific liquidity requirements	Non higher/lower outflow

s020 r150 c050

Metric	Amount due 30 days [mi]
Base	Outflows
Main category	Deposits, Debt securities issued
Counterparty sector	Counterparties other than central banks
Collateral/Guarantee	Debt securities
Counterparty sector of the collateral	Non-financial corporations
Currency of the exposure	<Key value>
Exposures by Credit Quality steps at reporting date of the	CQS 3
Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
Specific liquidity requirements	Non higher/lower outflow

s020 r150 c070

Metric	Amount due 30 days [mi]
Base	Outflows
Main category	Deposits, Debt securities issued
Counterparty sector	Central banks
Collateral/Guarantee	Debt securities
Counterparty sector of the collateral	Non-financial corporations
Currency of the exposure	<Key value>
Exposures by Credit Quality steps at reporting date of the	CQS 3
Liquidity quality of collateral	Extremely high liquidity and credit quality
Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
Specific liquidity requirements	Non higher/lower outflow

s020 r150 c090

Metric	Amount due 30 days [mi]
Base	Outflows
Main category	Deposits, Debt securities issued
Counterparty sector	Central banks
Collateral/Guarantee	Debt securities
Counterparty sector of the collateral	Non-financial corporations
Currency of the exposure	<Key value>
Exposures by Credit Quality steps at reporting date of the	CQS 3
Liquidity quality of collateral	High liquidity and credit quality
Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
Specific liquidity requirements	Non higher/lower outflow

COREP

s020 r150 c110

Metric	Amount due 30 days [mi]
Base	Outflows
Main category	Deposits, Debt securities issued
Counterparty sector	Central banks
Collateral/Guarantee	Debt securities
Counterparty sector of the collateral	Non-financial corporations
Currency of the exposure	<Key value>
Exposures by Credit Quality steps at reporting date of the	CQS 3
Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
Specific liquidity requirements	Non higher/lower outflow

s020 r170 c010

Metric	Amount due 30 days [mi]
Base	Outflows
Main category	Deposits, Debt securities issued
Counterparty sector	Counterparties other than central banks
Collateral/Guarantee	Debt securities
Currency of the exposure	<Key value>
Exposure class of the collateral received	Exposures in the form of covered bonds
Exposures by Credit Quality steps at reporting date of the	CQS 1
Liquidity quality of collateral	Extremely high liquidity and credit quality
Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
Specific liquidity requirements	Non higher/lower outflow

s020 r170 c030

Metric	Amount due 30 days [mi]
Base	Outflows
Main category	Deposits, Debt securities issued
Counterparty sector	Counterparties other than central banks
Collateral/Guarantee	Debt securities
Currency of the exposure	<Key value>
Exposure class of the collateral received	Exposures in the form of covered bonds
Exposures by Credit Quality steps at reporting date of the	CQS 1
Liquidity quality of collateral	High liquidity and credit quality
Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
Specific liquidity requirements	Non higher/lower outflow

s020 r170 c050

Metric	Amount due 30 days [mi]
Base	Outflows
Main category	Deposits, Debt securities issued
Counterparty sector	Counterparties other than central banks
Collateral/Guarantee	Debt securities
Currency of the exposure	<Key value>
Exposure class of the collateral received	Exposures in the form of covered bonds
Exposures by Credit Quality steps at reporting date of the	CQS 1
Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
Specific liquidity requirements	Non higher/lower outflow

s020 r170 c070

Metric	Amount due 30 days [mi]
Base	Outflows
Main category	Deposits, Debt securities issued
Counterparty sector	Central banks
Collateral/Guarantee	Debt securities
Currency of the exposure	<Key value>
Exposure class of the collateral received	Exposures in the form of covered bonds
Exposures by Credit Quality steps at reporting date of the	CQS 1
Liquidity quality of collateral	Extremely high liquidity and credit quality
Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
Specific liquidity requirements	Non higher/lower outflow

s020 r170 c090

Metric	Amount due 30 days [mi]
Base	Outflows
Main category	Deposits, Debt securities issued
Counterparty sector	Central banks
Collateral/Guarantee	Debt securities
Currency of the exposure	<Key value>
Exposure class of the collateral received	Exposures in the form of covered bonds
Exposures by Credit Quality steps at reporting date of the	CQS 1
Liquidity quality of collateral	High liquidity and credit quality
Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
Specific liquidity requirements	Non higher/lower outflow

s020 r170 c110

Metric	Amount due 30 days [mi]
Base	Outflows
Main category	Deposits, Debt securities issued
Counterparty sector	Central banks
Collateral/Guarantee	Debt securities
Currency of the exposure	<Key value>
Exposure class of the collateral received	Exposures in the form of covered bonds
Exposures by Credit Quality steps at reporting date of the	CQS 1
Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
Specific liquidity requirements	Non higher/lower outflow

s020 r180 c010

Metric	Amount due 30 days [mi]
Base	Outflows
Main category	Deposits, Debt securities issued
Counterparty sector	Counterparties other than central banks
Collateral/Guarantee	Debt securities
Currency of the exposure	<Key value>
Exposure class of the collateral received	Exposures in the form of covered bonds
Exposures by Credit Quality steps at reporting date of the	CQS 2
Liquidity quality of collateral	Extremely high liquidity and credit quality
Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
Specific liquidity requirements	Non higher/lower outflow

s020 r180 c030	Metric	Amount due 30 days [mi]
	Base	Outflows
	Main category	Deposits, Debt securities issued
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities
	Currency of the exposure	<Key value>
	Exposure class of the collateral received	Exposures in the form of covered bonds
	Exposures by Credit Quality steps at reporting date of the	CQS 2
	Liquidity quality of collateral	High liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
s020 r180 c050	Metric	Amount due 30 days [mi]
	Base	Outflows
	Main category	Deposits, Debt securities issued
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities
	Currency of the exposure	<Key value>
	Exposure class of the collateral received	Exposures in the form of covered bonds
	Exposures by Credit Quality steps at reporting date of the	CQS 2
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
s020 r180 c070	Metric	Amount due 30 days [mi]
	Base	Outflows
	Main category	Deposits, Debt securities issued
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities
	Currency of the exposure	<Key value>
	Exposure class of the collateral received	Exposures in the form of covered bonds
	Exposures by Credit Quality steps at reporting date of the	CQS 2
	Liquidity quality of collateral	Extremely high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
s020 r180 c090	Metric	Amount due 30 days [mi]
	Base	Outflows
	Main category	Deposits, Debt securities issued
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities
	Currency of the exposure	<Key value>
	Exposure class of the collateral received	Exposures in the form of covered bonds
	Exposures by Credit Quality steps at reporting date of the	CQS 2
	Liquidity quality of collateral	High liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow

COREP

s020 r180 c110

Metric	Amount due 30 days [mi]
Base	Outflows
Main category	Deposits, Debt securities issued
Counterparty sector	Central banks
Collateral/Guarantee	Debt securities
Currency of the exposure	<Key value>
Exposure class of the collateral received	Exposures in the form of covered bonds
Exposures by Credit Quality steps at reporting date of the	CQS 2
Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
Specific liquidity requirements	Non higher/lower outflow

s020 r190 c010

Metric	Amount due 30 days [mi]
Base	Outflows
Main category	Deposits, Debt securities issued
Counterparty sector	Counterparties other than central banks
Collateral/Guarantee	Debt securities
Currency of the exposure	<Key value>
Exposure class of the collateral received	Exposures in the form of covered bonds
Exposures by Credit Quality steps at reporting date of the	CQS 3
Liquidity quality of collateral	Extremely high liquidity and credit quality
Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
Specific liquidity requirements	Non higher/lower outflow

s020 r190 c030

Metric	Amount due 30 days [mi]
Base	Outflows
Main category	Deposits, Debt securities issued
Counterparty sector	Counterparties other than central banks
Collateral/Guarantee	Debt securities
Currency of the exposure	<Key value>
Exposure class of the collateral received	Exposures in the form of covered bonds
Exposures by Credit Quality steps at reporting date of the	CQS 3
Liquidity quality of collateral	High liquidity and credit quality
Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
Specific liquidity requirements	Non higher/lower outflow

s020 r190 c050

Metric	Amount due 30 days [mi]
Base	Outflows
Main category	Deposits, Debt securities issued
Counterparty sector	Counterparties other than central banks
Collateral/Guarantee	Debt securities
Currency of the exposure	<Key value>
Exposure class of the collateral received	Exposures in the form of covered bonds
Exposures by Credit Quality steps at reporting date of the	CQS 3
Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
Specific liquidity requirements	Non higher/lower outflow

COREP

s020 r190 c070

Metric	Amount due 30 days [mi]
Base	Outflows
Main category	Deposits, Debt securities issued
Counterparty sector	Central banks
Collateral/Guarantee	Debt securities
Currency of the exposure	<Key value>
Exposure class of the collateral received	Exposures in the form of covered bonds
Exposures by Credit Quality steps at reporting date of the	CQS 3
Liquidity quality of collateral	Extremely high liquidity and credit quality
Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
Specific liquidity requirements	Non higher/lower outflow

s020 r190 c090

Metric	Amount due 30 days [mi]
Base	Outflows
Main category	Deposits, Debt securities issued
Counterparty sector	Central banks
Collateral/Guarantee	Debt securities
Currency of the exposure	<Key value>
Exposure class of the collateral received	Exposures in the form of covered bonds
Exposures by Credit Quality steps at reporting date of the	CQS 3
Liquidity quality of collateral	High liquidity and credit quality
Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
Specific liquidity requirements	Non higher/lower outflow

s020 r190 c110

Metric	Amount due 30 days [mi]
Base	Outflows
Main category	Deposits, Debt securities issued
Counterparty sector	Central banks
Collateral/Guarantee	Debt securities
Currency of the exposure	<Key value>
Exposure class of the collateral received	Exposures in the form of covered bonds
Exposures by Credit Quality steps at reporting date of the	CQS 3
Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
Specific liquidity requirements	Non higher/lower outflow

s020 r210 c010

Metric	Amount due 30 days [mi]
Base	Outflows
Main category	Deposits, Debt securities issued
Counterparty sector	Counterparties other than central banks
Collateral/Guarantee	Debt securities. Art 52 (4) Directive 2009/65/EC
Currency of the exposure	<Key value>
Exposure class of the collateral received	Exposures other than in the form of covered bonds
Exposures by Credit Quality steps at reporting date of the	CQS 1
Liquidity quality of collateral	Extremely high liquidity and credit quality
Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
Specific liquidity requirements	Non higher/lower outflow

s020 r210 c030

Metric	Amount due 30 days [mi]
Base	Outflows
Main category	Deposits, Debt securities issued
Counterparty sector	Counterparties other than central banks
Collateral/Guarantee	Debt securities. Art 52 (4) Directive 2009/65/EC
Currency of the exposure	<Key value>
Exposure class of the collateral received	Exposures other than in the form of covered bonds
Exposures by Credit Quality steps at reporting date of the	CQS 1
Liquidity quality of collateral	High liquidity and credit quality
Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
Specific liquidity requirements	Non higher/lower outflow

s020 r210 c050

Metric	Amount due 30 days [mi]
Base	Outflows
Main category	Deposits, Debt securities issued
Counterparty sector	Counterparties other than central banks
Collateral/Guarantee	Debt securities. Art 52 (4) Directive 2009/65/EC
Currency of the exposure	<Key value>
Exposure class of the collateral received	Exposures other than in the form of covered bonds
Exposures by Credit Quality steps at reporting date of the	CQS 1
Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
Specific liquidity requirements	Non higher/lower outflow

s020 r210 c070

Metric	Amount due 30 days [mi]
Base	Outflows
Main category	Deposits, Debt securities issued
Counterparty sector	Central banks
Collateral/Guarantee	Debt securities. Art 52 (4) Directive 2009/65/EC
Currency of the exposure	<Key value>
Exposure class of the collateral received	Exposures other than in the form of covered bonds
Exposures by Credit Quality steps at reporting date of the	CQS 1
Liquidity quality of collateral	Extremely high liquidity and credit quality
Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
Specific liquidity requirements	Non higher/lower outflow

s020 r210 c090

Metric	Amount due 30 days [mi]
Base	Outflows
Main category	Deposits, Debt securities issued
Counterparty sector	Central banks
Collateral/Guarantee	Debt securities. Art 52 (4) Directive 2009/65/EC
Currency of the exposure	<Key value>
Exposure class of the collateral received	Exposures other than in the form of covered bonds
Exposures by Credit Quality steps at reporting date of the	CQS 1
Liquidity quality of collateral	High liquidity and credit quality
Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
Specific liquidity requirements	Non higher/lower outflow

s020 r210 c110

Metric	Amount due 30 days [mi]
Base	Outflows
Main category	Deposits, Debt securities issued
Counterparty sector	Central banks
Collateral/Guarantee	Debt securities. Art 52 (4) Directive 2009/65/EC
Currency of the exposure	<Key value>
Exposure class of the collateral received	Exposures other than in the form of covered bonds
Exposures by Credit Quality steps at reporting date of the	CQS 1
Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
Specific liquidity requirements	Non higher/lower outflow

s020 r220 c010

Metric	Amount due 30 days [mi]
Base	Outflows
Main category	Deposits, Debt securities issued
Counterparty sector	Counterparties other than central banks
Collateral/Guarantee	Debt securities. Art 52 (4) Directive 2009/65/EC
Currency of the exposure	<Key value>
Exposure class of the collateral received	Exposures other than in the form of covered bonds
Exposures by Credit Quality steps at reporting date of the	CQS 2
Liquidity quality of collateral	Extremely high liquidity and credit quality
Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
Specific liquidity requirements	Non higher/lower outflow

s020 r220 c030

Metric	Amount due 30 days [mi]
Base	Outflows
Main category	Deposits, Debt securities issued
Counterparty sector	Counterparties other than central banks
Collateral/Guarantee	Debt securities. Art 52 (4) Directive 2009/65/EC
Currency of the exposure	<Key value>
Exposure class of the collateral received	Exposures other than in the form of covered bonds
Exposures by Credit Quality steps at reporting date of the	CQS 2
Liquidity quality of collateral	High liquidity and credit quality
Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
Specific liquidity requirements	Non higher/lower outflow

s020 r220 c050

Metric	Amount due 30 days [mi]
Base	Outflows
Main category	Deposits, Debt securities issued
Counterparty sector	Counterparties other than central banks
Collateral/Guarantee	Debt securities. Art 52 (4) Directive 2009/65/EC
Currency of the exposure	<Key value>
Exposure class of the collateral received	Exposures other than in the form of covered bonds
Exposures by Credit Quality steps at reporting date of the	CQS 2
Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
Specific liquidity requirements	Non higher/lower outflow

s020 r220 c070	Metric	Amount due 30 days [mi]
	Base	Outflows
	Main category	Deposits, Debt securities issued
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities. Art 52 (4) Directive 2009/65/EC
	Currency of the exposure	<Key value>
	Exposure class of the collateral received	Exposures other than in the form of covered bonds
	Exposures by Credit Quality steps at reporting date of the	CQS 2
	Liquidity quality of collateral	Extremely high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
s020 r220 c090	Metric	Amount due 30 days [mi]
	Base	Outflows
	Main category	Deposits, Debt securities issued
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities. Art 52 (4) Directive 2009/65/EC
	Currency of the exposure	<Key value>
	Exposure class of the collateral received	Exposures other than in the form of covered bonds
	Exposures by Credit Quality steps at reporting date of the	CQS 2
	Liquidity quality of collateral	High liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
s020 r220 c110	Metric	Amount due 30 days [mi]
	Base	Outflows
	Main category	Deposits, Debt securities issued
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities. Art 52 (4) Directive 2009/65/EC
	Currency of the exposure	<Key value>
	Exposure class of the collateral received	Exposures other than in the form of covered bonds
	Exposures by Credit Quality steps at reporting date of the	CQS 2
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
s020 r230 c010	Metric	Amount due 30 days [mi]
	Base	Outflows
	Main category	Deposits, Debt securities issued
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities. Art 52 (4) Directive 2009/65/EC
	Currency of the exposure	<Key value>
	Exposure class of the collateral received	Exposures other than in the form of covered bonds
	Exposures by Credit Quality steps at reporting date of the	CQS 3
	Liquidity quality of collateral	Extremely high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow

s020 r230 c030		
	Metric	Amount due 30 days [mi]
	Base	Outflows
	Main category	Deposits, Debt securities issued
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities. Art 52 (4) Directive 2009/65/EC
	Currency of the exposure	<Key value>
	Exposure class of the collateral received	Exposures other than in the form of covered bonds
	Exposures by Credit Quality steps at reporting date of the	CQS 3
	Liquidity quality of collateral	High liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
s020 r230 c050		
	Metric	Amount due 30 days [mi]
	Base	Outflows
	Main category	Deposits, Debt securities issued
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities. Art 52 (4) Directive 2009/65/EC
	Currency of the exposure	<Key value>
	Exposure class of the collateral received	Exposures other than in the form of covered bonds
	Exposures by Credit Quality steps at reporting date of the	CQS 3
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
s020 r230 c070		
	Metric	Amount due 30 days [mi]
	Base	Outflows
	Main category	Deposits, Debt securities issued
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities. Art 52 (4) Directive 2009/65/EC
	Currency of the exposure	<Key value>
	Exposure class of the collateral received	Exposures other than in the form of covered bonds
	Exposures by Credit Quality steps at reporting date of the	CQS 3
	Liquidity quality of collateral	Extremely high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
s020 r230 c090		
	Metric	Amount due 30 days [mi]
	Base	Outflows
	Main category	Deposits, Debt securities issued
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities. Art 52 (4) Directive 2009/65/EC
	Currency of the exposure	<Key value>
	Exposure class of the collateral received	Exposures other than in the form of covered bonds
	Exposures by Credit Quality steps at reporting date of the	CQS 3
	Liquidity quality of collateral	High liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow

s020 r230 c110

Metric	Amount due 30 days [mi]
Base	Outflows
Main category	Deposits, Debt securities issued
Counterparty sector	Central banks
Collateral/Guarantee	Debt securities. Art 52 (4) Directive 2009/65/EC
Currency of the exposure	<Key value>
Exposure class of the collateral received	Exposures other than in the form of covered bonds
Exposures by Credit Quality steps at reporting date of the	CQS 3
Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
Specific liquidity requirements	Non higher/lower outflow

s020 r250 c050

Metric	Amount due 30 days [mi]
Base	Outflows
Main category	Deposits, Debt securities issued
Counterparty sector	Counterparties other than central banks
Collateral/Guarantee	Debt securities
Counterparty sector of the collateral	Financial corporations other than credit institutions
Currency of the exposure	<Key value>
Exposures by Credit Quality steps at reporting date of the	CQS 1
Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
Specific liquidity requirements	Non higher/lower outflow

s020 r250 c110

Metric	Amount due 30 days [mi]
Base	Outflows
Main category	Deposits, Debt securities issued
Counterparty sector	Central banks
Collateral/Guarantee	Debt securities
Counterparty sector of the collateral	Financial corporations other than credit institutions
Currency of the exposure	<Key value>
Exposures by Credit Quality steps at reporting date of the	CQS 1
Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
Specific liquidity requirements	Non higher/lower outflow

s020 r260 c050

Metric	Amount due 30 days [mi]
Base	Outflows
Main category	Deposits, Debt securities issued
Counterparty sector	Counterparties other than central banks
Collateral/Guarantee	Debt securities
Counterparty sector of the collateral	Financial corporations other than credit institutions
Currency of the exposure	<Key value>
Exposures by Credit Quality steps at reporting date of the	CQS 2
Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
Specific liquidity requirements	Non higher/lower outflow

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s020 r260 c110	Metric	Amount due 30 days [mi]
	Base	Outflows
	Main category	Deposits, Debt securities issued
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities
	Counterparty sector of the collateral	Financial corporations other than credit institutions
	Currency of the exposure	<Key value>
	Exposures by Credit Quality steps at reporting date of the	CQS 2
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
s020 r270 c050	Metric	Amount due 30 days [mi]
	Base	Outflows
	Main category	Deposits, Debt securities issued
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities
	Counterparty sector of the collateral	Financial corporations other than credit institutions
	Currency of the exposure	<Key value>
	Exposures by Credit Quality steps at reporting date of the	CQS 3
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
s020 r270 c110	Metric	Amount due 30 days [mi]
	Base	Outflows
	Main category	Deposits, Debt securities issued
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities
	Counterparty sector of the collateral	Financial corporations other than credit institutions
	Currency of the exposure	<Key value>
	Exposures by Credit Quality steps at reporting date of the	CQS 3
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
s020 r290 c050	Metric	Amount due 30 days [mi]
	Base	Outflows
	Main category	Deposits, Debt securities issued
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Own debt instruments issued
	Currency of the exposure	<Key value>
	Exposures by Credit Quality steps at reporting date of the	CQS 1
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow

s020 r290 c110		
	Metric	Amount due 30 days [mi]
	Base	Outflows
	Main category	Deposits, Debt securities issued
	Counterparty sector	Central banks
	Collateral/Guarantee	Own debt instruments issued
	Currency of the exposure	<Key value>
	Exposures by Credit Quality steps at reporting date of the	CQS 1
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow

s020 r300 c050		
	Metric	Amount due 30 days [mi]
	Base	Outflows
	Main category	Deposits, Debt securities issued
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Own debt instruments issued
	Currency of the exposure	<Key value>
	Exposures by Credit Quality steps at reporting date of the	CQS 2
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow

s020 r300 c110		
	Metric	Amount due 30 days [mi]
	Base	Outflows
	Main category	Deposits, Debt securities issued
	Counterparty sector	Central banks
	Collateral/Guarantee	Own debt instruments issued
	Currency of the exposure	<Key value>
	Exposures by Credit Quality steps at reporting date of the	CQS 2
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow

s020 r310 c050		
	Metric	Amount due 30 days [mi]
	Base	Outflows
	Main category	Deposits, Debt securities issued
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Own debt instruments issued
	Currency of the exposure	<Key value>
	Exposures by Credit Quality steps at reporting date of the	CQS 3
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow

s020 r310 c110		
	Metric	Amount due 30 days [mi]
	Base	Outflows
	Main category	Deposits, Debt securities issued
	Counterparty sector	Central banks

s020 r310 c110	Collateral/Guarantee	Own debt instruments issued
	Currency of the exposure	\<Key value\>
	Exposures by Credit Quality steps at reporting date of the	CQS 3
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
s020 r330 c050	Metric	Amount due 30 days [mi]
	Base	Outflows
	Main category	Deposits, Debt securities issued
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities
	Counterparty sector of the collateral	Credit institutions
	Currency of the exposure	\<Key value\>
	Exposures by Credit Quality steps at reporting date of the	CQS 1
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
s020 r330 c110	Metric	Amount due 30 days [mi]
	Base	Outflows
	Main category	Deposits, Debt securities issued
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities
	Counterparty sector of the collateral	Credit institutions
	Currency of the exposure	\<Key value\>
	Exposures by Credit Quality steps at reporting date of the	CQS 1
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
s020 r340 c050	Metric	Amount due 30 days [mi]
	Base	Outflows
	Main category	Deposits, Debt securities issued
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities
	Counterparty sector of the collateral	Credit institutions
	Currency of the exposure	\<Key value\>
	Exposures by Credit Quality steps at reporting date of the	CQS 2
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
s020 r340 c110	Metric	Amount due 30 days [mi]
	Base	Outflows
	Main category	Deposits, Debt securities issued
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities

s020 r340 c110	Counterparty sector of the collateral	Credit institutions
	Currency of the exposure	<Key value>
	Exposures by Credit Quality steps at reporting date of the	CQS 2
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
s020 r350 c050	Metric	Amount due 30 days [mi]
	Base	Outflows
	Main category	Deposits, Debt securities issued
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities
	Counterparty sector of the collateral	Credit institutions
	Currency of the exposure	<Key value>
	Exposures by Credit Quality steps at reporting date of the	CQS 3
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
s020 r350 c110	Metric	Amount due 30 days [mi]
	Base	Outflows
	Main category	Deposits, Debt securities issued
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities
	Counterparty sector of the collateral	Credit institutions
	Currency of the exposure	<Key value>
	Exposures by Credit Quality steps at reporting date of the	CQS 3
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
s020 r370 c050	Metric	Amount due 30 days [mi]
	Base	Outflows
	Main category	Deposits, Debt securities issued
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities issued. Asset-backed securities. Residential RE
	Currency of the exposure	<Key value>
	Exposures by Credit Quality steps at reporting date of the	CQS 1
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
s020 r370 c110	Metric	Amount due 30 days [mi]
	Base	Outflows
	Main category	Deposits, Debt securities issued
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities issued. Asset-backed securities. Residential RE
	Currency of the exposure	<Key value>

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s020 r370 c110	Exposures by Credit Quality steps at reporting date of the	CQS 1
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
s020 r380 c050	Metric	Amount due 30 days [mi]
	Base	Outflows
	Main category	Deposits, Debt securities issued
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities issued. Asset-backed securities. Residential RE
	Currency of the exposure	<Key value>
	Exposures by Credit Quality steps at reporting date of the	CQS 2
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
s020 r380 c110	Metric	Amount due 30 days [mi]
	Base	Outflows
	Main category	Deposits, Debt securities issued
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities issued. Asset-backed securities. Residential RE
	Currency of the exposure	<Key value>
	Exposures by Credit Quality steps at reporting date of the	CQS 2
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
s020 r390 c050	Metric	Amount due 30 days [mi]
	Base	Outflows
	Main category	Deposits, Debt securities issued
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities issued. Asset-backed securities. Residential RE
	Currency of the exposure	<Key value>
	Exposures by Credit Quality steps at reporting date of the	CQS 3
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
s020 r390 c110	Metric	Amount due 30 days [mi]
	Base	Outflows
	Main category	Deposits, Debt securities issued
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities issued. Asset-backed securities. Residential RE
	Currency of the exposure	<Key value>
	Exposures by Credit Quality steps at reporting date of the	CQS 3
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow

s020 r400 c050		
	Metric	Amount due 30 days [mi]
	Base	Outflows
	Main category	Deposits, Debt securities issued
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Equity instruments listed in a recognised exchange or issued by a financial institution
	Currency of the exposure	<Key value>
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow

s020 r400 c110		
	Metric	Amount due 30 days [mi]
	Base	Outflows
	Main category	Deposits, Debt securities issued
	Counterparty sector	Central banks
	Collateral/Guarantee	Equity instruments listed in a recognised exchange or issued by a financial institution
	Currency of the exposure	<Key value>
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow

s020 r410 c050		
	Metric	Amount due 30 days [mi]
	Base	Outflows
	Main category	Deposits, Debt securities issued
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Gold
	Currency of the exposure	<Key value>
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow

s020 r410 c110		
	Metric	Amount due 30 days [mi]
	Base	Outflows
	Main category	Deposits, Debt securities issued
	Counterparty sector	Central banks
	Collateral/Guarantee	Gold
	Currency of the exposure	<Key value>
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow

s020 r420 c050		
	Metric	Amount due 30 days [mi]
	Base	Outflows
	Main category	Deposits, Debt securities issued
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Other than liquid assets, financial and non financial corporate bonds, own issuances, RMBS, equities listed on a recognised exchange not self issued or issued by finan
	Currency of the exposure	<Key value>
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality

| **s020 r420 c050** | Specific contract clauses or netting agreements | Secured lending or capital market driven transaction |
| | Specific liquidity requirements | Non higher/lower outflow |

s020 r420 c110	Metric	Amount due 30 days [mi]
	Base	Outflows
	Main category	Deposits, Debt securities issued
	Counterparty sector	Central banks
	Collateral/Guarantee	Other than liquid assets, financial and non financial corporate bonds, own issuances, RMBS, equities listed on a recognised exchange not self issued or issued by finan
	Currency of the exposure	<Key value>
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow

C 52.02.b - Liquity Coverage Ratio. Outflows (II) b

s010 r030 c020	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral given
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities
	Counterparty sector of the collateral	Central governments
	Liquidity quality of collateral	Extremely high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
	Type of obligation with collateral given	Deposits, Debt securities issued

s010 r030 c040	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral given
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities
	Counterparty sector of the collateral	Central governments
	Liquidity quality of collateral	High liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
	Type of obligation with collateral given	Deposits, Debt securities issued

s010 r030 c060	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral given
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities
	Counterparty sector of the collateral	Central governments
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
	Type of obligation with collateral given	Deposits, Debt securities issued

| **s010 r030 c080** | Metric | Fair value [mi] |

s010 r030 c080	Base	Memorandum items
	Main category	Collateral given
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities
	Counterparty sector of the collateral	Central governments
	Liquidity quality of collateral	Extremely high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
	Type of obligation with collateral given	Deposits, Debt securities issued
s010 r030 c100	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral given
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities
	Counterparty sector of the collateral	Central governments
	Liquidity quality of collateral	High liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
	Type of obligation with collateral given	Deposits, Debt securities issued
s010 r030 c120	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral given
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities
	Counterparty sector of the collateral	Central governments
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
	Type of obligation with collateral given	Deposits, Debt securities issued
s010 r040 c020	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral given
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities
	Guarantor of the collateral	Central governments
	Liquidity quality of collateral	Extremely high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
	Type of obligation with collateral given	Deposits, Debt securities issued
s010 r040 c040	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral given
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities

s010 r040 c040	Guarantor of the collateral	Central governments
	Liquidity quality of collateral	High liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
	Type of obligation with collateral given	Deposits, Debt securities issued
s010 r040 c060	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral given
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities
	Guarantor of the collateral	Central governments
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
	Type of obligation with collateral given	Deposits, Debt securities issued
s010 r040 c080	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral given
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities
	Guarantor of the collateral	Central governments
	Liquidity quality of collateral	Extremely high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
	Type of obligation with collateral given	Deposits, Debt securities issued
s010 r040 c100	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral given
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities
	Guarantor of the collateral	Central governments
	Liquidity quality of collateral	High liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
	Type of obligation with collateral given	Deposits, Debt securities issued
s010 r040 c120	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral given
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities
	Guarantor of the collateral	Central governments
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow

s010 r040 c120	Type of obligation with collateral given	Deposits, Debt securities issued

s010 r060 c020	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral given
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Equity instruments. Liquid underlying assets. Article 404(1)(a)
	Counterparty sector of the collateral	Collective Investment Undertakings
	Liquidity quality of collateral	Extremely high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
	Type of obligation with collateral given	Deposits, Debt securities issued

s010 r060 c040	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral given
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Equity instruments. Liquid underlying assets. Article 404(1)(a)
	Counterparty sector of the collateral	Collective Investment Undertakings
	Liquidity quality of collateral	High liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
	Type of obligation with collateral given	Deposits, Debt securities issued

s010 r060 c060	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral given
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Equity instruments. Liquid underlying assets. Article 404(1)(a)
	Counterparty sector of the collateral	Collective Investment Undertakings
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
	Type of obligation with collateral given	Deposits, Debt securities issued

s010 r060 c080	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral given
	Counterparty sector	Central banks
	Collateral/Guarantee	Equity instruments. Liquid underlying assets. Article 404(1)(a)
	Counterparty sector of the collateral	Collective Investment Undertakings
	Liquidity quality of collateral	Extremely high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
	Type of obligation with collateral given	Deposits, Debt securities issued

s010 r060 c100	Metric	Fair value [mi]
	Base	Memorandum items

s010 r060 c100	Main category	Collateral given
	Counterparty sector	Central banks
	Collateral/Guarantee	Equity instruments. Liquid underlying assets. Article 404(1)(a)
	Counterparty sector of the collateral	Collective Investment Undertakings
	Liquidity quality of collateral	High liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
	Type of obligation with collateral given	Deposits, Debt securities issued
s010 r060 c120	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral given
	Counterparty sector	Central banks
	Collateral/Guarantee	Equity instruments. Liquid underlying assets. Article 404(1)(a)
	Counterparty sector of the collateral	Collective Investment Undertakings
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
	Type of obligation with collateral given	Deposits, Debt securities issued
s010 r070 c020	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral given
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Equity instruments. Liquid underlying assets. Article 404(1)(b)(c)
	Counterparty sector of the collateral	Collective Investment Undertakings
	Liquidity quality of collateral	Extremely high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
	Type of obligation with collateral given	Deposits, Debt securities issued
s010 r070 c040	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral given
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Equity instruments. Liquid underlying assets. Article 404(1)(b)(c)
	Counterparty sector of the collateral	Collective Investment Undertakings
	Liquidity quality of collateral	High liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
	Type of obligation with collateral given	Deposits, Debt securities issued
s010 r070 c060	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral given
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Equity instruments. Liquid underlying assets. Article 404(1)(b)(c)
	Counterparty sector of the collateral	Collective Investment Undertakings

s010 r070 c060	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
	Type of obligation with collateral given	Deposits, Debt securities issued
s010 r070 c080	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral given
	Counterparty sector	Central banks
	Collateral/Guarantee	Equity instruments. Liquid underlying assets. Article 404(1)(b)(c)
	Counterparty sector of the collateral	Collective Investment Undertakings
	Liquidity quality of collateral	Extremely high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
	Type of obligation with collateral given	Deposits, Debt securities issued
s010 r070 c100	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral given
	Counterparty sector	Central banks
	Collateral/Guarantee	Equity instruments. Liquid underlying assets. Article 404(1)(b)(c)
	Counterparty sector of the collateral	Collective Investment Undertakings
	Liquidity quality of collateral	High liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
	Type of obligation with collateral given	Deposits, Debt securities issued
s010 r070 c120	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral given
	Counterparty sector	Central banks
	Collateral/Guarantee	Equity instruments. Liquid underlying assets. Article 404(1)(b)(c)
	Counterparty sector of the collateral	Collective Investment Undertakings
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
	Type of obligation with collateral given	Deposits, Debt securities issued
s010 r080 c020	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral given
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Equity instruments. Liquid underlying assets. Article 404(1)(d)
	Counterparty sector of the collateral	Collective Investment Undertakings
	Liquidity quality of collateral	Extremely high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
	Type of obligation with collateral given	Deposits, Debt securities issued

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s010 r080 c040

Metric	Fair value [mi]
Base	Memorandum items
Main category	Collateral given
Counterparty sector	Counterparties other than central banks
Collateral/Guarantee	Equity instruments. Liquid underlying assets. Article 404(1)(d)
Counterparty sector of the collateral	Collective Investment Undertakings
Liquidity quality of collateral	High liquidity and credit quality
Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
Specific liquidity requirements	Non higher/lower outflow
Type of obligation with collateral given	Deposits, Debt securities issued

s010 r080 c060

Metric	Fair value [mi]
Base	Memorandum items
Main category	Collateral given
Counterparty sector	Counterparties other than central banks
Collateral/Guarantee	Equity instruments. Liquid underlying assets. Article 404(1)(d)
Counterparty sector of the collateral	Collective Investment Undertakings
Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
Specific liquidity requirements	Non higher/lower outflow
Type of obligation with collateral given	Deposits, Debt securities issued

s010 r080 c080

Metric	Fair value [mi]
Base	Memorandum items
Main category	Collateral given
Counterparty sector	Central banks
Collateral/Guarantee	Equity instruments. Liquid underlying assets. Article 404(1)(d)
Counterparty sector of the collateral	Collective Investment Undertakings
Liquidity quality of collateral	Extremely high liquidity and credit quality
Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
Specific liquidity requirements	Non higher/lower outflow
Type of obligation with collateral given	Deposits, Debt securities issued

s010 r080 c100

Metric	Fair value [mi]
Base	Memorandum items
Main category	Collateral given
Counterparty sector	Central banks
Collateral/Guarantee	Equity instruments. Liquid underlying assets. Article 404(1)(d)
Counterparty sector of the collateral	Collective Investment Undertakings
Liquidity quality of collateral	High liquidity and credit quality
Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
Specific liquidity requirements	Non higher/lower outflow
Type of obligation with collateral given	Deposits, Debt securities issued

s010 r080 c120

Metric	Fair value [mi]
Base	Memorandum items
Main category	Collateral given

s010 r080 c120	Counterparty sector	Central banks
	Collateral/Guarantee	Equity instruments. Liquid underlying assets. Article 404(1)(d)
	Counterparty sector of the collateral	Collective Investment Undertakings
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
	Type of obligation with collateral given	Deposits, Debt securities issued
s010 r090 c020	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral given
	Approach	Standardised Approach
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities
	Liquidity quality of collateral	Extremely high liquidity and credit quality
	Risk weights	0%
	Risk weights of the collateral	0%
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
	Type of obligation with collateral given	Deposits, Debt securities issued
s010 r090 c040	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral given
	Approach	Standardised Approach
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities
	Liquidity quality of collateral	High liquidity and credit quality
	Risk weights	0%
	Risk weights of the collateral	0%
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
	Type of obligation with collateral given	Deposits, Debt securities issued
s010 r090 c060	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral given
	Approach	Standardised Approach
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Risk weights	0%
	Risk weights of the collateral	0%
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
	Type of obligation with collateral given	Deposits, Debt securities issued
s010 r090 c080	Metric	Fair value [mi]

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s010 r090 c080

Base	Memorandum items
Main category	Collateral given
Approach	Standardised Approach
Counterparty sector	Central banks
Collateral/Guarantee	Debt securities
Liquidity quality of collateral	Extremely high liquidity and credit quality
Risk weights	0%
Risk weights of the collateral	0%
Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
Specific liquidity requirements	Non higher/lower outflow
Type of obligation with collateral given	Deposits, Debt securities issued

s010 r090 c100

Metric	Fair value [mi]
Base	Memorandum items
Main category	Collateral given
Approach	Standardised Approach
Counterparty sector	Central banks
Collateral/Guarantee	Debt securities
Liquidity quality of collateral	High liquidity and credit quality
Risk weights	0%
Risk weights of the collateral	0%
Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
Specific liquidity requirements	Non higher/lower outflow
Type of obligation with collateral given	Deposits, Debt securities issued

s010 r090 c120

Metric	Fair value [mi]
Base	Memorandum items
Main category	Collateral given
Approach	Standardised Approach
Counterparty sector	Central banks
Collateral/Guarantee	Debt securities
Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
Risk weights	0%
Risk weights of the collateral	0%
Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
Specific liquidity requirements	Non higher/lower outflow
Type of obligation with collateral given	Deposits, Debt securities issued

s010 r100 c020

Metric	Fair value [mi]
Base	Memorandum items
Main category	Collateral given
Approach	Standardised Approach
Counterparty sector	Counterparties other than central banks
Collateral/Guarantee	Debt securities
Liquidity quality of collateral	Extremely high liquidity and credit quality
Risk weights of the collateral	20%
Specific contract clauses or netting agreements	Secured lending or capital market driven transaction

| s010 r100 c020 | Specific liquidity requirements | Non higher/lower outflow |
| | Type of obligation with collateral given | Deposits, Debt securities issued |

s010 r100 c040	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral given
	Approach	Standardised Approach
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities
	Liquidity quality of collateral	High liquidity and credit quality
	Risk weights of the collateral	20%
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
	Type of obligation with collateral given	Deposits, Debt securities issued

s010 r100 c060	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral given
	Approach	Standardised Approach
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Risk weights of the collateral	20%
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
	Type of obligation with collateral given	Deposits, Debt securities issued

s010 r100 c080	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral given
	Approach	Standardised Approach
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities
	Liquidity quality of collateral	Extremely high liquidity and credit quality
	Risk weights of the collateral	20%
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
	Type of obligation with collateral given	Deposits, Debt securities issued

s010 r100 c100	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral given
	Approach	Standardised Approach
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities
	Liquidity quality of collateral	High liquidity and credit quality
	Risk weights of the collateral	20%
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction

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| s010 r100 c100 | Specific liquidity requirements | Non higher/lower outflow |
| | Type of obligation with collateral given | Deposits, Debt securities issued |

s010 r100 c120	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral given
	Approach	Standardised Approach
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Risk weights of the collateral	20%
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
	Type of obligation with collateral given	Deposits, Debt securities issued

s010 r110 c020	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral given
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities
	Counterparty sector of the collateral	Credit Institutions sponsored by a Member State central or regional government
	Guarantor of the collateral	Member State central or regional government
	Liquidity quality of collateral	Extremely high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
	Type of obligation with collateral given	Deposits, Debt securities issued

s010 r110 c040	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral given
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities
	Counterparty sector of the collateral	Credit Institutions sponsored by a Member State central or regional government
	Guarantor of the collateral	Member State central or regional government
	Liquidity quality of collateral	High liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
	Type of obligation with collateral given	Deposits, Debt securities issued

s010 r110 c060	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral given
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities
	Counterparty sector of the collateral	Credit Institutions sponsored by a Member State central or regional government
	Guarantor of the collateral	Member State central or regional government
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction

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s010 r110 c060	Specific liquidity requirements	Non higher/lower outflow
	Type of obligation with collateral given	Deposits, Debt securities issued
s010 r110 c080	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral given
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities
	Counterparty sector of the collateral	Credit Institutions sponsored by a Member State central or regional government
	Guarantor of the collateral	Member State central or regional government
	Liquidity quality of collateral	Extremely high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
	Type of obligation with collateral given	Deposits, Debt securities issued
s010 r110 c100	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral given
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities
	Counterparty sector of the collateral	Credit Institutions sponsored by a Member State central or regional government
	Guarantor of the collateral	Member State central or regional government
	Liquidity quality of collateral	High liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
	Type of obligation with collateral given	Deposits, Debt securities issued
s010 r110 c120	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral given
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities
	Counterparty sector of the collateral	Credit Institutions sponsored by a Member State central or regional government
	Guarantor of the collateral	Member State central or regional government
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
	Type of obligation with collateral given	Deposits, Debt securities issued
s010 r130 c020	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral given
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities
	Counterparty sector of the collateral	Non-financial corporations
	Exposures by Credit Quality steps at reporting date of the	CQS 1
	Liquidity quality of collateral	Extremely high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction

s010 r130 c020	Specific liquidity requirements	Non higher/lower outflow
	Type of obligation with collateral given	Deposits, Debt securities issued

s010 r130 c040	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral given
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities
	Counterparty sector of the collateral	Non-financial corporations
	Exposures by Credit Quality steps at reporting date of the	CQS 1
	Liquidity quality of collateral	High liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
	Type of obligation with collateral given	Deposits, Debt securities issued

s010 r130 c060	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral given
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities
	Counterparty sector of the collateral	Non-financial corporations
	Exposures by Credit Quality steps at reporting date of the	CQS 1
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
	Type of obligation with collateral given	Deposits, Debt securities issued

s010 r130 c080	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral given
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities
	Counterparty sector of the collateral	Non-financial corporations
	Exposures by Credit Quality steps at reporting date of the	CQS 1
	Liquidity quality of collateral	Extremely high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
	Type of obligation with collateral given	Deposits, Debt securities issued

s010 r130 c100	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral given
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities
	Counterparty sector of the collateral	Non-financial corporations
	Exposures by Credit Quality steps at reporting date of the	CQS 1
	Liquidity quality of collateral	High liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction

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s010 r130 c100	Specific liquidity requirements	Non higher/lower outflow
	Type of obligation with collateral given	Deposits, Debt securities issued
s010 r130 c120	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral given
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities
	Counterparty sector of the collateral	Non-financial corporations
	Exposures by Credit Quality steps at reporting date of the	CQS 1
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
	Type of obligation with collateral given	Deposits, Debt securities issued
s010 r140 c020	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral given
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities
	Counterparty sector of the collateral	Non-financial corporations
	Exposures by Credit Quality steps at reporting date of the	CQS 2
	Liquidity quality of collateral	Extremely high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
	Type of obligation with collateral given	Deposits, Debt securities issued
s010 r140 c040	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral given
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities
	Counterparty sector of the collateral	Non-financial corporations
	Exposures by Credit Quality steps at reporting date of the	CQS 2
	Liquidity quality of collateral	High liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
	Type of obligation with collateral given	Deposits, Debt securities issued
s010 r140 c060	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral given
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities
	Counterparty sector of the collateral	Non-financial corporations
	Exposures by Credit Quality steps at reporting date of the	CQS 2
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction

s010 r140 c060	Specific liquidity requirements	Non higher/lower outflow
	Type of obligation with collateral given	Deposits, Debt securities issued

s010 r140 c080	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral given
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities
	Counterparty sector of the collateral	Non-financial corporations
	Exposures by Credit Quality steps at reporting date of the	CQS 2
	Liquidity quality of collateral	Extremely high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
	Type of obligation with collateral given	Deposits, Debt securities issued

s010 r140 c100	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral given
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities
	Counterparty sector of the collateral	Non-financial corporations
	Exposures by Credit Quality steps at reporting date of the	CQS 2
	Liquidity quality of collateral	High liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
	Type of obligation with collateral given	Deposits, Debt securities issued

s010 r140 c120	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral given
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities
	Counterparty sector of the collateral	Non-financial corporations
	Exposures by Credit Quality steps at reporting date of the	CQS 2
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
	Type of obligation with collateral given	Deposits, Debt securities issued

s010 r150 c020	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral given
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities
	Counterparty sector of the collateral	Non-financial corporations
	Exposures by Credit Quality steps at reporting date of the	CQS 3
	Liquidity quality of collateral	Extremely high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction

s010 r150 c020	Specific liquidity requirements	Non higher/lower outflow
	Type of obligation with collateral given	Deposits, Debt securities issued

s010 r150 c040	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral given
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities
	Counterparty sector of the collateral	Non-financial corporations
	Exposures by Credit Quality steps at reporting date of the	CQS 3
	Liquidity quality of collateral	High liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
	Type of obligation with collateral given	Deposits, Debt securities issued

s010 r150 c060	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral given
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities
	Counterparty sector of the collateral	Non-financial corporations
	Exposures by Credit Quality steps at reporting date of the	CQS 3
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
	Type of obligation with collateral given	Deposits, Debt securities issued

s010 r150 c080	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral given
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities
	Counterparty sector of the collateral	Non-financial corporations
	Exposures by Credit Quality steps at reporting date of the	CQS 3
	Liquidity quality of collateral	Extremely high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
	Type of obligation with collateral given	Deposits, Debt securities issued

s010 r150 c100	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral given
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities
	Counterparty sector of the collateral	Non-financial corporations
	Exposures by Credit Quality steps at reporting date of the	CQS 3
	Liquidity quality of collateral	High liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction

| s010 r150 c100 | Specific liquidity requirements | Non higher/lower outflow |
| | Type of obligation with collateral given | Deposits, Debt securities issued |

s010 r150 c120	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral given
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities
	Counterparty sector of the collateral	Non-financial corporations
	Exposures by Credit Quality steps at reporting date of the	CQS 3
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
	Type of obligation with collateral given	Deposits, Debt securities issued

s010 r170 c020	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral given
	Approach	Standardised Approach
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities
	Exposure class of the collateral received	Exposures in the form of covered bonds
	Exposures by Credit Quality steps at reporting date of the	CQS 1
	Liquidity quality of collateral	Extremely high liquidity and credit quality
	Prudential portfolio	Banking book
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
	Type of obligation with collateral given	Deposits, Debt securities issued

s010 r170 c040	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral given
	Approach	Standardised Approach
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities
	Exposure class of the collateral received	Exposures in the form of covered bonds
	Exposures by Credit Quality steps at reporting date of the	CQS 1
	Liquidity quality of collateral	High liquidity and credit quality
	Prudential portfolio	Banking book
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
	Type of obligation with collateral given	Deposits, Debt securities issued

s010 r170 c060	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral given
	Approach	Standardised Approach
	Counterparty sector	Counterparties other than central banks

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	Collateral/Guarantee	Debt securities
	Exposure class of the collateral received	Exposures in the form of covered bonds
	Exposures by Credit Quality steps at reporting date of the	CQS 1
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Prudential portfolio	Banking book
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
	Type of obligation with collateral given	Deposits, Debt securities issued
s010 r170 c080		
	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral given
	Approach	Standardised Approach
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities
	Exposure class of the collateral received	Exposures in the form of covered bonds
	Exposures by Credit Quality steps at reporting date of the	CQS 1
	Liquidity quality of collateral	Extremely high liquidity and credit quality
	Prudential portfolio	Banking book
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
	Type of obligation with collateral given	Deposits, Debt securities issued
s010 r170 c100		
	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral given
	Approach	Standardised Approach
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities
	Exposure class of the collateral received	Exposures in the form of covered bonds
	Exposures by Credit Quality steps at reporting date of the	CQS 1
	Liquidity quality of collateral	High liquidity and credit quality
	Prudential portfolio	Banking book
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
	Type of obligation with collateral given	Deposits, Debt securities issued
s010 r170 c120		
	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral given
	Approach	Standardised Approach
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities
	Exposure class of the collateral received	Exposures in the form of covered bonds
	Exposures by Credit Quality steps at reporting date of the	CQS 1
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Prudential portfolio	Banking book

s010 r170 c120	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
	Type of obligation with collateral given	Deposits, Debt securities issued

s010 r180 c020	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral given
	Approach	Standardised Approach
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities
	Exposure class of the collateral received	Exposures in the form of covered bonds
	Exposures by Credit Quality steps at reporting date of the	CQS 2
	Liquidity quality of collateral	Extremely high liquidity and credit quality
	Prudential portfolio	Banking book
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
	Type of obligation with collateral given	Deposits, Debt securities issued

s010 r180 c040	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral given
	Approach	Standardised Approach
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities
	Exposure class of the collateral received	Exposures in the form of covered bonds
	Exposures by Credit Quality steps at reporting date of the	CQS 2
	Liquidity quality of collateral	High liquidity and credit quality
	Prudential portfolio	Banking book
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
	Type of obligation with collateral given	Deposits, Debt securities issued

s010 r180 c060	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral given
	Approach	Standardised Approach
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities
	Exposure class of the collateral received	Exposures in the form of covered bonds
	Exposures by Credit Quality steps at reporting date of the	CQS 2
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Prudential portfolio	Banking book
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
	Type of obligation with collateral given	Deposits, Debt securities issued

s010 r180 c080	Metric	Fair value [mi]
	Base	Memorandum items

s010 r180 c080	Main category	Collateral given
	Approach	Standardised Approach
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities
	Exposure class of the collateral received	Exposures in the form of covered bonds
	Exposures by Credit Quality steps at reporting date of the	CQS 2
	Liquidity quality of collateral	Extremely high liquidity and credit quality
	Prudential portfolio	Banking book
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
	Type of obligation with collateral given	Deposits, Debt securities issued

s010 r180 c100	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral given
	Approach	Standardised Approach
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities
	Exposure class of the collateral received	Exposures in the form of covered bonds
	Exposures by Credit Quality steps at reporting date of the	CQS 2
	Liquidity quality of collateral	High liquidity and credit quality
	Prudential portfolio	Banking book
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
	Type of obligation with collateral given	Deposits, Debt securities issued

s010 r180 c120	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral given
	Approach	Standardised Approach
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities
	Exposure class of the collateral received	Exposures in the form of covered bonds
	Exposures by Credit Quality steps at reporting date of the	CQS 2
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Prudential portfolio	Banking book
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
	Type of obligation with collateral given	Deposits, Debt securities issued

s010 r190 c020	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral given
	Approach	Standardised Approach
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities
	Exposure class of the collateral received	Exposures in the form of covered bonds

s010 r190 c020	Exposures by Credit Quality steps at reporting date of the	CQS 3
	Liquidity quality of collateral	Extremely high liquidity and credit quality
	Prudential portfolio	Banking book
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
	Type of obligation with collateral given	Deposits, Debt securities issued
s010 r190 c040	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral given
	Approach	Standardised Approach
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities
	Exposure class of the collateral received	Exposures in the form of covered bonds
	Exposures by Credit Quality steps at reporting date of the	CQS 3
	Liquidity quality of collateral	High liquidity and credit quality
	Prudential portfolio	Banking book
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
	Type of obligation with collateral given	Deposits, Debt securities issued
s010 r190 c060	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral given
	Approach	Standardised Approach
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities
	Exposure class of the collateral received	Exposures in the form of covered bonds
	Exposures by Credit Quality steps at reporting date of the	CQS 3
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Prudential portfolio	Banking book
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
	Type of obligation with collateral given	Deposits, Debt securities issued
s010 r190 c080	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral given
	Approach	Standardised Approach
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities
	Exposure class of the collateral received	Exposures in the form of covered bonds
	Exposures by Credit Quality steps at reporting date of the	CQS 3
	Liquidity quality of collateral	Extremely high liquidity and credit quality
	Prudential portfolio	Banking book
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow

s010 r190 c080	Type of obligation with collateral given		Deposits, Debt securities issued

s010 r190 c100	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral given
	Approach	Standardised Approach
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities
	Exposure class of the collateral received	Exposures in the form of covered bonds
	Exposures by Credit Quality steps at reporting date of the	CQS 3
	Liquidity quality of collateral	High liquidity and credit quality
	Prudential portfolio	Banking book
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
	Type of obligation with collateral given	Deposits, Debt securities issued

s010 r190 c120	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral given
	Approach	Standardised Approach
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities
	Exposure class of the collateral received	Exposures in the form of covered bonds
	Exposures by Credit Quality steps at reporting date of the	CQS 3
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Prudential portfolio	Banking book
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
	Type of obligation with collateral given	Deposits, Debt securities issued

s010 r210 c020	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral given
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities. Art 52 (4) Directive 2009/65/EC
	Exposure class of the collateral received	Exposures other than in the form of covered bonds
	Exposures by Credit Quality steps at reporting date of the	CQS 1
	Liquidity quality of collateral	Extremely high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
	Type of obligation with collateral given	Deposits, Debt securities issued

s010 r210 c040	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral given
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities. Art 52 (4) Directive 2009/65/EC
	Exposure class of the collateral received	Exposures other than in the form of covered bonds

s010 r210 c040	Exposures by Credit Quality steps at reporting date of the	CQS 1
	Liquidity quality of collateral	High liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
	Type of obligation with collateral given	Deposits, Debt securities issued
s010 r210 c060	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral given
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities. Art 52 (4) Directive 2009/65/EC
	Exposure class of the collateral received	Exposures other than in the form of covered bonds
	Exposures by Credit Quality steps at reporting date of the	CQS 1
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
	Type of obligation with collateral given	Deposits, Debt securities issued
s010 r210 c080	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral given
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities. Art 52 (4) Directive 2009/65/EC
	Exposure class of the collateral received	Exposures other than in the form of covered bonds
	Exposures by Credit Quality steps at reporting date of the	CQS 1
	Liquidity quality of collateral	Extremely high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
	Type of obligation with collateral given	Deposits, Debt securities issued
s010 r210 c100	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral given
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities. Art 52 (4) Directive 2009/65/EC
	Exposure class of the collateral received	Exposures other than in the form of covered bonds
	Exposures by Credit Quality steps at reporting date of the	CQS 1
	Liquidity quality of collateral	High liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
	Type of obligation with collateral given	Deposits, Debt securities issued
s010 r210 c120	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral given
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities. Art 52 (4) Directive 2009/65/EC
	Exposure class of the collateral received	Exposures other than in the form of covered bonds

s010 r210 c120	Exposures by Credit Quality steps at reporting date of the	CQS 1
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
	Type of obligation with collateral given	Deposits, Debt securities issued
s010 r220 c020	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral given
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities. Art 52 (4) Directive 2009/65/EC
	Exposure class of the collateral received	Exposures other than in the form of covered bonds
	Exposures by Credit Quality steps at reporting date of the	CQS 2
	Liquidity quality of collateral	Extremely high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
	Type of obligation with collateral given	Deposits, Debt securities issued
s010 r220 c040	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral given
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities. Art 52 (4) Directive 2009/65/EC
	Exposure class of the collateral received	Exposures other than in the form of covered bonds
	Exposures by Credit Quality steps at reporting date of the	CQS 2
	Liquidity quality of collateral	High liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
	Type of obligation with collateral given	Deposits, Debt securities issued
s010 r220 c060	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral given
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities. Art 52 (4) Directive 2009/65/EC
	Exposure class of the collateral received	Exposures other than in the form of covered bonds
	Exposures by Credit Quality steps at reporting date of the	CQS 2
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
	Type of obligation with collateral given	Deposits, Debt securities issued
s010 r220 c080	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral given
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities. Art 52 (4) Directive 2009/65/EC
	Exposure class of the collateral received	Exposures other than in the form of covered bonds

s010 r220 c080	Exposures by Credit Quality steps at reporting date of the	CQS 2	
	Liquidity quality of collateral	Extremely high liquidity and credit quality	
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction	
	Specific liquidity requirements	Non higher/lower outflow	
	Type of obligation with collateral given	Deposits, Debt securities issued	
s010 r220 c100	Metric	Fair value [mi]	
	Base	Memorandum items	
	Main category	Collateral given	
	Counterparty sector	Central banks	
	Collateral/Guarantee	Debt securities. Art 52 (4) Directive 2009/65/EC	
	Exposure class of the collateral received	Exposures other than in the form of covered bonds	
	Exposures by Credit Quality steps at reporting date of the	CQS 2	
	Liquidity quality of collateral	High liquidity and credit quality	
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction	
	Specific liquidity requirements	Non higher/lower outflow	
	Type of obligation with collateral given	Deposits, Debt securities issued	
s010 r220 c120	Metric	Fair value [mi]	
	Base	Memorandum items	
	Main category	Collateral given	
	Counterparty sector	Central banks	
	Collateral/Guarantee	Debt securities. Art 52 (4) Directive 2009/65/EC	
	Exposure class of the collateral received	Exposures other than in the form of covered bonds	
	Exposures by Credit Quality steps at reporting date of the	CQS 2	
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality	
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction	
	Specific liquidity requirements	Non higher/lower outflow	
	Type of obligation with collateral given	Deposits, Debt securities issued	
s010 r230 c020	Metric	Fair value [mi]	
	Base	Memorandum items	
	Main category	Collateral given	
	Counterparty sector	Counterparties other than central banks	
	Collateral/Guarantee	Debt securities. Art 52 (4) Directive 2009/65/EC	
	Exposure class of the collateral received	Exposures other than in the form of covered bonds	
	Exposures by Credit Quality steps at reporting date of the	CQS 3	
	Liquidity quality of collateral	Extremely high liquidity and credit quality	
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction	
	Specific liquidity requirements	Non higher/lower outflow	
	Type of obligation with collateral given	Deposits, Debt securities issued	
s010 r230 c040	Metric	Fair value [mi]	
	Base	Memorandum items	
	Main category	Collateral given	
	Counterparty sector	Counterparties other than central banks	
	Collateral/Guarantee	Debt securities. Art 52 (4) Directive 2009/65/EC	
	Exposure class of the collateral received	Exposures other than in the form of covered bonds	

s010 r230 c040	Exposures by Credit Quality steps at reporting date of the	CQS 3
	Liquidity quality of collateral	High liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
	Type of obligation with collateral given	Deposits, Debt securities issued
s010 r230 c060	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral given
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities. Art 52 (4) Directive 2009/65/EC
	Exposure class of the collateral received	Exposures other than in the form of covered bonds
	Exposures by Credit Quality steps at reporting date of the	CQS 3
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
	Type of obligation with collateral given	Deposits, Debt securities issued
s010 r230 c080	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral given
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities. Art 52 (4) Directive 2009/65/EC
	Exposure class of the collateral received	Exposures other than in the form of covered bonds
	Exposures by Credit Quality steps at reporting date of the	CQS 3
	Liquidity quality of collateral	Extremely high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
	Type of obligation with collateral given	Deposits, Debt securities issued
s010 r230 c100	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral given
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities. Art 52 (4) Directive 2009/65/EC
	Exposure class of the collateral received	Exposures other than in the form of covered bonds
	Exposures by Credit Quality steps at reporting date of the	CQS 3
	Liquidity quality of collateral	High liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
	Type of obligation with collateral given	Deposits, Debt securities issued
s010 r230 c120	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral given
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities. Art 52 (4) Directive 2009/65/EC
	Exposure class of the collateral received	Exposures other than in the form of covered bonds

s010 r230 c120	Exposures by Credit Quality steps at reporting date of the	CQS 3
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
	Type of obligation with collateral given	Deposits, Debt securities issued
s010 r250 c060	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral given
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities
	Counterparty sector of the collateral	Financial corporations other than credit institutions
	Exposures by Credit Quality steps at reporting date of the	CQS 1
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
	Type of obligation with collateral given	Deposits, Debt securities issued
s010 r250 c120	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral given
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities
	Counterparty sector of the collateral	Financial corporations other than credit institutions
	Exposures by Credit Quality steps at reporting date of the	CQS 1
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
	Type of obligation with collateral given	Deposits, Debt securities issued
s010 r260 c060	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral given
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities
	Counterparty sector of the collateral	Financial corporations other than credit institutions
	Exposures by Credit Quality steps at reporting date of the	CQS 2
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
	Type of obligation with collateral given	Deposits, Debt securities issued
s010 r260 c120	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral given
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities
	Counterparty sector of the collateral	Financial corporations other than credit institutions

s010 r260 c120	Exposures by Credit Quality steps at reporting date of the	CQS 2
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
	Type of obligation with collateral given	Deposits, Debt securities issued
s010 r270 c060	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral given
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities
	Counterparty sector of the collateral	Financial corporations other than credit institutions
	Exposures by Credit Quality steps at reporting date of the	CQS 3
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
	Type of obligation with collateral given	Deposits, Debt securities issued
s010 r270 c120	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral given
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities
	Counterparty sector of the collateral	Financial corporations other than credit institutions
	Exposures by Credit Quality steps at reporting date of the	CQS 3
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
	Type of obligation with collateral given	Deposits, Debt securities issued
s010 r290 c060	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral given
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Own debt instruments issued
	Exposures by Credit Quality steps at reporting date of the	CQS 1
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
	Type of obligation with collateral given	Deposits, Debt securities issued
s010 r290 c120	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral given
	Counterparty sector	Central banks
	Collateral/Guarantee	Own debt instruments issued
	Exposures by Credit Quality steps at reporting date of the	CQS 1
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality

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s010 r290 c120	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
	Type of obligation with collateral given	Deposits, Debt securities issued

s010 r300 c060	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral given
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Own debt instruments issued
	Exposures by Credit Quality steps at reporting date of the	CQS 2
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
	Type of obligation with collateral given	Deposits, Debt securities issued

s010 r300 c120	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral given
	Counterparty sector	Central banks
	Collateral/Guarantee	Own debt instruments issued
	Exposures by Credit Quality steps at reporting date of the	CQS 2
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
	Type of obligation with collateral given	Deposits, Debt securities issued

s010 r310 c060	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral given
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Own debt instruments issued
	Exposures by Credit Quality steps at reporting date of the	CQS 3
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
	Type of obligation with collateral given	Deposits, Debt securities issued

s010 r310 c120	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral given
	Counterparty sector	Central banks
	Collateral/Guarantee	Own debt instruments issued
	Exposures by Credit Quality steps at reporting date of the	CQS 3
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
	Type of obligation with collateral given	Deposits, Debt securities issued

s010 r330 c060

Metric	Fair value [mi]
Base	Memorandum items
Main category	Collateral given
Counterparty sector	Counterparties other than central banks
Collateral/Guarantee	Debt securities
Counterparty sector of the collateral	Credit institutions
Exposures by Credit Quality steps at reporting date of the	CQS 1
Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
Specific liquidity requirements	Non higher/lower outflow
Type of obligation with collateral given	Deposits, Debt securities issued

s010 r330 c120

Metric	Fair value [mi]
Base	Memorandum items
Main category	Collateral given
Counterparty sector	Central banks
Collateral/Guarantee	Debt securities
Counterparty sector of the collateral	Credit institutions
Exposures by Credit Quality steps at reporting date of the	CQS 1
Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
Specific liquidity requirements	Non higher/lower outflow
Type of obligation with collateral given	Deposits, Debt securities issued

s010 r340 c060

Metric	Fair value [mi]
Base	Memorandum items
Main category	Collateral given
Counterparty sector	Counterparties other than central banks
Collateral/Guarantee	Debt securities
Counterparty sector of the collateral	Credit institutions
Exposures by Credit Quality steps at reporting date of the	CQS 2
Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
Specific liquidity requirements	Non higher/lower outflow
Type of obligation with collateral given	Deposits, Debt securities issued

s010 r340 c120

Metric	Fair value [mi]
Base	Memorandum items
Main category	Collateral given
Counterparty sector	Central banks
Collateral/Guarantee	Debt securities
Counterparty sector of the collateral	Credit institutions
Exposures by Credit Quality steps at reporting date of the	CQS 2
Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
Specific liquidity requirements	Non higher/lower outflow
Type of obligation with collateral given	Deposits, Debt securities issued

s010 r350 c060		
	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral given
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities
	Counterparty sector of the collateral	Credit institutions
	Exposures by Credit Quality steps at reporting date of the	CQS 3
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
	Type of obligation with collateral given	Deposits, Debt securities issued

s010 r350 c120		
	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral given
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities
	Counterparty sector of the collateral	Credit institutions
	Exposures by Credit Quality steps at reporting date of the	CQS 3
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
	Type of obligation with collateral given	Deposits, Debt securities issued

s010 r370 c060		
	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral given
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities issued. Asset-backed securities. Residential RE
	Exposures by Credit Quality steps at reporting date of the	CQS 1
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Main Category underlying	Real estate. Residential
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
	Type of obligation with collateral given	Deposits, Debt securities issued

s010 r370 c120		
	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral given
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities issued. Asset-backed securities. Residential RE
	Exposures by Credit Quality steps at reporting date of the	CQS 1
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Main Category underlying	Real estate. Residential
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
	Type of obligation with collateral given	Deposits, Debt securities issued

COREP

s010 r380 c060

Metric	Fair value [mi]
Base	Memorandum items
Main category	Collateral given
Counterparty sector	Counterparties other than central banks
Collateral/Guarantee	Debt securities issued. Asset-backed securities. Residential RE
Exposures by Credit Quality steps at reporting date of the	CQS 2
Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
Main Category underlying	Real estate. Residential
Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
Specific liquidity requirements	Non higher/lower outflow
Type of obligation with collateral given	Deposits, Debt securities issued

s010 r380 c120

Metric	Fair value [mi]
Base	Memorandum items
Main category	Collateral given
Counterparty sector	Central banks
Collateral/Guarantee	Debt securities issued. Asset-backed securities. Residential RE
Exposures by Credit Quality steps at reporting date of the	CQS 2
Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
Main Category underlying	Real estate. Residential
Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
Specific liquidity requirements	Non higher/lower outflow
Type of obligation with collateral given	Deposits, Debt securities issued

s010 r390 c060

Metric	Fair value [mi]
Base	Memorandum items
Main category	Collateral given
Counterparty sector	Counterparties other than central banks
Collateral/Guarantee	Debt securities issued. Asset-backed securities. Residential RE
Exposures by Credit Quality steps at reporting date of the	CQS 3
Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
Main Category underlying	Real estate. Residential
Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
Specific liquidity requirements	Non higher/lower outflow
Type of obligation with collateral given	Deposits, Debt securities issued

s010 r390 c120

Metric	Fair value [mi]
Base	Memorandum items
Main category	Collateral given
Counterparty sector	Central banks
Collateral/Guarantee	Debt securities issued. Asset-backed securities. Residential RE
Exposures by Credit Quality steps at reporting date of the	CQS 3
Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
Main Category underlying	Real estate. Residential
Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
Specific liquidity requirements	Non higher/lower outflow
Type of obligation with collateral given	Deposits, Debt securities issued

s010 r400 c060		
	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral given
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Equity instruments listed in a recognised exchange or issued by a financial institution
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
	Type of obligation with collateral given	Deposits, Debt securities issued

s010 r400 c120		
	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral given
	Counterparty sector	Central banks
	Collateral/Guarantee	Equity instruments listed in a recognised exchange or issued by a financial institution
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
	Type of obligation with collateral given	Deposits, Debt securities issued

s010 r410 c060		
	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral given
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Gold
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
	Type of obligation with collateral given	Deposits, Debt securities issued

s010 r410 c120		
	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral given
	Counterparty sector	Central banks
	Collateral/Guarantee	Gold
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
	Type of obligation with collateral given	Deposits, Debt securities issued

s010 r420 c060		
	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral given
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Other than liquid assets, financial and non financial corporate bonds, own issuances, RMBS, equities listed on a recognised exchange not self issued or issued by finan
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow

s010 r420 c060	Type of obligation with collateral given	Deposits, Debt securities issued	

s010 r420 c120	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral given
	Counterparty sector	Central banks
	Collateral/Guarantee	Other than liquid assets, financial and non financial corporate bonds, own issuances, RMBS, equities listed on a recognised exchange not self issued or issued by finan
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
	Type of obligation with collateral given	Deposits, Debt securities issued

s020 r030 c020	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral given
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities
	Counterparty sector of the collateral	Central governments
	Currency of the exposure	<Key value>
	Liquidity quality of collateral	Extremely high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
	Type of obligation with collateral given	Deposits, Debt securities issued

s020 r030 c040	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral given
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities
	Counterparty sector of the collateral	Central governments
	Currency of the exposure	<Key value>
	Liquidity quality of collateral	High liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
	Type of obligation with collateral given	Deposits, Debt securities issued

s020 r030 c060	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral given
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities
	Counterparty sector of the collateral	Central governments
	Currency of the exposure	<Key value>
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
	Type of obligation with collateral given	Deposits, Debt securities issued

COREP

s020 r030 c080

Metric	Fair value [mi]
Base	Memorandum items
Main category	Collateral given
Counterparty sector	Central banks
Collateral/Guarantee	Debt securities
Counterparty sector of the collateral	Central governments
Currency of the exposure	<Key value>
Liquidity quality of collateral	Extremely high liquidity and credit quality
Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
Specific liquidity requirements	Non higher/lower outflow
Type of obligation with collateral given	Deposits, Debt securities issued

s020 r030 c100

Metric	Fair value [mi]
Base	Memorandum items
Main category	Collateral given
Counterparty sector	Central banks
Collateral/Guarantee	Debt securities
Counterparty sector of the collateral	Central governments
Currency of the exposure	<Key value>
Liquidity quality of collateral	High liquidity and credit quality
Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
Specific liquidity requirements	Non higher/lower outflow
Type of obligation with collateral given	Deposits, Debt securities issued

s020 r030 c120

Metric	Fair value [mi]
Base	Memorandum items
Main category	Collateral given
Counterparty sector	Central banks
Collateral/Guarantee	Debt securities
Counterparty sector of the collateral	Central governments
Currency of the exposure	<Key value>
Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
Specific liquidity requirements	Non higher/lower outflow
Type of obligation with collateral given	Deposits, Debt securities issued

s020 r040 c020

Metric	Fair value [mi]
Base	Memorandum items
Main category	Collateral given
Counterparty sector	Counterparties other than central banks
Collateral/Guarantee	Debt securities
Currency of the exposure	<Key value>
Guarantor of the collateral	Central governments
Liquidity quality of collateral	Extremely high liquidity and credit quality
Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
Specific liquidity requirements	Non higher/lower outflow
Type of obligation with collateral given	Deposits, Debt securities issued

COREP

s020 r040 c040

Metric	Fair value [mi]
Base	Memorandum items
Main category	Collateral given
Counterparty sector	Counterparties other than central banks
Collateral/Guarantee	Debt securities
Currency of the exposure	<Key value>
Guarantor of the collateral	Central governments
Liquidity quality of collateral	High liquidity and credit quality
Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
Specific liquidity requirements	Non higher/lower outflow
Type of obligation with collateral given	Deposits, Debt securities issued

s020 r040 c060

Metric	Fair value [mi]
Base	Memorandum items
Main category	Collateral given
Counterparty sector	Counterparties other than central banks
Collateral/Guarantee	Debt securities
Currency of the exposure	<Key value>
Guarantor of the collateral	Central governments
Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
Specific liquidity requirements	Non higher/lower outflow
Type of obligation with collateral given	Deposits, Debt securities issued

s020 r040 c080

Metric	Fair value [mi]
Base	Memorandum items
Main category	Collateral given
Counterparty sector	Central banks
Collateral/Guarantee	Debt securities
Currency of the exposure	<Key value>
Guarantor of the collateral	Central governments
Liquidity quality of collateral	Extremely high liquidity and credit quality
Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
Specific liquidity requirements	Non higher/lower outflow
Type of obligation with collateral given	Deposits, Debt securities issued

s020 r040 c100

Metric	Fair value [mi]
Base	Memorandum items
Main category	Collateral given
Counterparty sector	Central banks
Collateral/Guarantee	Debt securities
Currency of the exposure	<Key value>
Guarantor of the collateral	Central governments
Liquidity quality of collateral	High liquidity and credit quality
Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
Specific liquidity requirements	Non higher/lower outflow
Type of obligation with collateral given	Deposits, Debt securities issued

s020 r040 c120

Metric	Fair value [mi]
Base	Memorandum items
Main category	Collateral given
Counterparty sector	Central banks
Collateral/Guarantee	Debt securities
Currency of the exposure	<Key value>
Guarantor of the collateral	Central governments
Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
Specific liquidity requirements	Non higher/lower outflow
Type of obligation with collateral given	Deposits, Debt securities issued

s020 r060 c020

Metric	Fair value [mi]
Base	Memorandum items
Main category	Collateral given
Counterparty sector	Counterparties other than central banks
Collateral/Guarantee	Equity instruments. Liquid underlying assets. Article 404(1)(a)
Counterparty sector of the collateral	Collective Investment Undertakings
Currency of the exposure	<Key value>
Liquidity quality of collateral	Extremely high liquidity and credit quality
Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
Specific liquidity requirements	Non higher/lower outflow
Type of obligation with collateral given	Deposits, Debt securities issued

s020 r060 c040

Metric	Fair value [mi]
Base	Memorandum items
Main category	Collateral given
Counterparty sector	Counterparties other than central banks
Collateral/Guarantee	Equity instruments. Liquid underlying assets. Article 404(1)(a)
Counterparty sector of the collateral	Collective Investment Undertakings
Currency of the exposure	<Key value>
Liquidity quality of collateral	High liquidity and credit quality
Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
Specific liquidity requirements	Non higher/lower outflow
Type of obligation with collateral given	Deposits, Debt securities issued

s020 r060 c060

Metric	Fair value [mi]
Base	Memorandum items
Main category	Collateral given
Counterparty sector	Counterparties other than central banks
Collateral/Guarantee	Equity instruments. Liquid underlying assets. Article 404(1)(a)
Counterparty sector of the collateral	Collective Investment Undertakings
Currency of the exposure	<Key value>
Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
Specific liquidity requirements	Non higher/lower outflow
Type of obligation with collateral given	Deposits, Debt securities issued

COREP

s020 r060 c080

Metric	Fair value [mi]
Base	Memorandum items
Main category	Collateral given
Counterparty sector	Central banks
Collateral/Guarantee	Equity instruments. Liquid underlying assets. Article 404(1)(a)
Counterparty sector of the collateral	Collective Investment Undertakings
Currency of the exposure	<Key value>
Liquidity quality of collateral	Extremely high liquidity and credit quality
Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
Specific liquidity requirements	Non higher/lower outflow
Type of obligation with collateral given	Deposits, Debt securities issued

s020 r060 c100

Metric	Fair value [mi]
Base	Memorandum items
Main category	Collateral given
Counterparty sector	Central banks
Collateral/Guarantee	Equity instruments. Liquid underlying assets. Article 404(1)(a)
Counterparty sector of the collateral	Collective Investment Undertakings
Currency of the exposure	<Key value>
Liquidity quality of collateral	High liquidity and credit quality
Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
Specific liquidity requirements	Non higher/lower outflow
Type of obligation with collateral given	Deposits, Debt securities issued

s020 r060 c120

Metric	Fair value [mi]
Base	Memorandum items
Main category	Collateral given
Counterparty sector	Central banks
Collateral/Guarantee	Equity instruments. Liquid underlying assets. Article 404(1)(a)
Counterparty sector of the collateral	Collective Investment Undertakings
Currency of the exposure	<Key value>
Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
Specific liquidity requirements	Non higher/lower outflow
Type of obligation with collateral given	Deposits, Debt securities issued

s020 r070 c020

Metric	Fair value [mi]
Base	Memorandum items
Main category	Collateral given
Counterparty sector	Counterparties other than central banks
Collateral/Guarantee	Equity instruments. Liquid underlying assets. Article 404(1)(b)(c)
Counterparty sector of the collateral	Collective Investment Undertakings
Currency of the exposure	<Key value>
Liquidity quality of collateral	Extremely high liquidity and credit quality
Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
Specific liquidity requirements	Non higher/lower outflow
Type of obligation with collateral given	Deposits, Debt securities issued

COREP

s020 r070 c040

Metric	Fair value [mi]
Base	Memorandum items
Main category	Collateral given
Counterparty sector	Counterparties other than central banks
Collateral/Guarantee	Equity instruments. Liquid underlying assets. Article 404(1)(b)(c)
Counterparty sector of the collateral	Collective Investment Undertakings
Currency of the exposure	<Key value>
Liquidity quality of collateral	High liquidity and credit quality
Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
Specific liquidity requirements	Non higher/lower outflow
Type of obligation with collateral given	Deposits, Debt securities issued

s020 r070 c060

Metric	Fair value [mi]
Base	Memorandum items
Main category	Collateral given
Counterparty sector	Counterparties other than central banks
Collateral/Guarantee	Equity instruments. Liquid underlying assets. Article 404(1)(b)(c)
Counterparty sector of the collateral	Collective Investment Undertakings
Currency of the exposure	<Key value>
Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
Specific liquidity requirements	Non higher/lower outflow
Type of obligation with collateral given	Deposits, Debt securities issued

s020 r070 c080

Metric	Fair value [mi]
Base	Memorandum items
Main category	Collateral given
Counterparty sector	Central banks
Collateral/Guarantee	Equity instruments. Liquid underlying assets. Article 404(1)(b)(c)
Counterparty sector of the collateral	Collective Investment Undertakings
Currency of the exposure	<Key value>
Liquidity quality of collateral	Extremely high liquidity and credit quality
Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
Specific liquidity requirements	Non higher/lower outflow
Type of obligation with collateral given	Deposits, Debt securities issued

s020 r070 c100

Metric	Fair value [mi]
Base	Memorandum items
Main category	Collateral given
Counterparty sector	Central banks
Collateral/Guarantee	Equity instruments. Liquid underlying assets. Article 404(1)(b)(c)
Counterparty sector of the collateral	Collective Investment Undertakings
Currency of the exposure	<Key value>
Liquidity quality of collateral	High liquidity and credit quality
Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
Specific liquidity requirements	Non higher/lower outflow
Type of obligation with collateral given	Deposits, Debt securities issued

s020 r070 c120		
	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral given
	Counterparty sector	Central banks
	Collateral/Guarantee	Equity instruments. Liquid underlying assets. Article 404(1)(b)(c)
	Counterparty sector of the collateral	Collective Investment Undertakings
	Currency of the exposure	<Key value>
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
	Type of obligation with collateral given	Deposits, Debt securities issued

s020 r080 c020		
	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral given
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Equity instruments. Liquid underlying assets. Article 404(1)(d)
	Counterparty sector of the collateral	Collective Investment Undertakings
	Currency of the exposure	<Key value>
	Liquidity quality of collateral	Extremely high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
	Type of obligation with collateral given	Deposits, Debt securities issued

s020 r080 c040		
	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral given
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Equity instruments. Liquid underlying assets. Article 404(1)(d)
	Counterparty sector of the collateral	Collective Investment Undertakings
	Currency of the exposure	<Key value>
	Liquidity quality of collateral	High liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
	Type of obligation with collateral given	Deposits, Debt securities issued

s020 r080 c060		
	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral given
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Equity instruments. Liquid underlying assets. Article 404(1)(d)
	Counterparty sector of the collateral	Collective Investment Undertakings
	Currency of the exposure	<Key value>
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
	Type of obligation with collateral given	Deposits, Debt securities issued

s020 r080 c080

Metric	Fair value [mi]
Base	Memorandum items
Main category	Collateral given
Counterparty sector	Central banks
Collateral/Guarantee	Equity instruments. Liquid underlying assets. Article 404(1)(d)
Counterparty sector of the collateral	Collective Investment Undertakings
Currency of the exposure	<Key value>
Liquidity quality of collateral	Extremely high liquidity and credit quality
Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
Specific liquidity requirements	Non higher/lower outflow
Type of obligation with collateral given	Deposits, Debt securities issued

s020 r080 c100

Metric	Fair value [mi]
Base	Memorandum items
Main category	Collateral given
Counterparty sector	Central banks
Collateral/Guarantee	Equity instruments. Liquid underlying assets. Article 404(1)(d)
Counterparty sector of the collateral	Collective Investment Undertakings
Currency of the exposure	<Key value>
Liquidity quality of collateral	High liquidity and credit quality
Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
Specific liquidity requirements	Non higher/lower outflow
Type of obligation with collateral given	Deposits, Debt securities issued

s020 r080 c120

Metric	Fair value [mi]
Base	Memorandum items
Main category	Collateral given
Counterparty sector	Central banks
Collateral/Guarantee	Equity instruments. Liquid underlying assets. Article 404(1)(d)
Counterparty sector of the collateral	Collective Investment Undertakings
Currency of the exposure	<Key value>
Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
Specific liquidity requirements	Non higher/lower outflow
Type of obligation with collateral given	Deposits, Debt securities issued

s020 r090 c020

Metric	Fair value [mi]
Base	Memorandum items
Main category	Collateral given
Approach	Standardised Approach
Counterparty sector	Counterparties other than central banks
Collateral/Guarantee	Debt securities
Currency of the exposure	<Key value>
Liquidity quality of collateral	Extremely high liquidity and credit quality
Risk weights	0%
Risk weights of the collateral	0%
Specific contract clauses or netting agreements	Secured lending or capital market driven transaction

s020 r090 c020	Specific liquidity requirements	Non higher/lower outflow	
	Type of obligation with collateral given	Deposits, Debt securities issued	
s020 r090 c040	Metric	Fair value [mi]	
	Base	Memorandum items	
	Main category	Collateral given	
	Approach	Standardised Approach	
	Counterparty sector	Counterparties other than central banks	
	Collateral/Guarantee	Debt securities	
	Currency of the exposure	<Key value>	
	Liquidity quality of collateral	High liquidity and credit quality	
	Risk weights	0%	
	Risk weights of the collateral	0%	
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction	
	Specific liquidity requirements	Non higher/lower outflow	
	Type of obligation with collateral given	Deposits, Debt securities issued	
s020 r090 c060	Metric	Fair value [mi]	
	Base	Memorandum items	
	Main category	Collateral given	
	Approach	Standardised Approach	
	Counterparty sector	Counterparties other than central banks	
	Collateral/Guarantee	Debt securities	
	Currency of the exposure	<Key value>	
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality	
	Risk weights	0%	
	Risk weights of the collateral	0%	
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction	
	Specific liquidity requirements	Non higher/lower outflow	
	Type of obligation with collateral given	Deposits, Debt securities issued	
s020 r090 c080	Metric	Fair value [mi]	
	Base	Memorandum items	
	Main category	Collateral given	
	Approach	Standardised Approach	
	Counterparty sector	Central banks	
	Collateral/Guarantee	Debt securities	
	Currency of the exposure	<Key value>	
	Liquidity quality of collateral	Extremely high liquidity and credit quality	
	Risk weights	0%	
	Risk weights of the collateral	0%	
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction	
	Specific liquidity requirements	Non higher/lower outflow	
	Type of obligation with collateral given	Deposits, Debt securities issued	
s020 r090 c100	Metric	Fair value [mi]	
	Base	Memorandum items	
	Main category	Collateral given	

s020 r090 c100	Approach	Standardised Approach
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities
	Currency of the exposure	<Key value>
	Liquidity quality of collateral	High liquidity and credit quality
	Risk weights	0%
	Risk weights of the collateral	0%
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
	Type of obligation with collateral given	Deposits, Debt securities issued
s020 r090 c120	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral given
	Approach	Standardised Approach
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities
	Currency of the exposure	<Key value>
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Risk weights	0%
	Risk weights of the collateral	0%
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
	Type of obligation with collateral given	Deposits, Debt securities issued
s020 r100 c020	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral given
	Approach	Standardised Approach
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities
	Currency of the exposure	<Key value>
	Liquidity quality of collateral	Extremely high liquidity and credit quality
	Risk weights of the collateral	20%
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
	Type of obligation with collateral given	Deposits, Debt securities issued
s020 r100 c040	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral given
	Approach	Standardised Approach
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities
	Currency of the exposure	<Key value>
	Liquidity quality of collateral	High liquidity and credit quality
	Risk weights of the collateral	20%

s020 r100 c040	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
	Type of obligation with collateral given	Deposits, Debt securities issued

s020 r100 c060	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral given
	Approach	Standardised Approach
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities
	Currency of the exposure	<Key value>
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Risk weights of the collateral	20%
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
	Type of obligation with collateral given	Deposits, Debt securities issued

s020 r100 c080	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral given
	Approach	Standardised Approach
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities
	Currency of the exposure	<Key value>
	Liquidity quality of collateral	Extremely high liquidity and credit quality
	Risk weights of the collateral	20%
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
	Type of obligation with collateral given	Deposits, Debt securities issued

s020 r100 c100	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral given
	Approach	Standardised Approach
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities
	Currency of the exposure	<Key value>
	Liquidity quality of collateral	High liquidity and credit quality
	Risk weights of the collateral	20%
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
	Type of obligation with collateral given	Deposits, Debt securities issued

s020 r100 c120	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral given
	Approach	Standardised Approach
	Counterparty sector	Central banks

s020 r100 c120	Collateral/Guarantee	Debt securities
	Currency of the exposure	<Key value>
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Risk weights of the collateral	20%
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
	Type of obligation with collateral given	Deposits, Debt securities issued
s020 r110 c020	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral given
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities
	Counterparty sector of the collateral	Credit Institutions sponsored by a Member State central or regional government
	Currency of the exposure	<Key value>
	Guarantor of the collateral	Member State central or regional government
	Liquidity quality of collateral	Extremely high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
	Type of obligation with collateral given	Deposits, Debt securities issued
s020 r110 c040	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral given
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities
	Counterparty sector of the collateral	Credit Institutions sponsored by a Member State central or regional government
	Currency of the exposure	<Key value>
	Guarantor of the collateral	Member State central or regional government
	Liquidity quality of collateral	High liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
	Type of obligation with collateral given	Deposits, Debt securities issued
s020 r110 c060	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral given
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities
	Counterparty sector of the collateral	Credit Institutions sponsored by a Member State central or regional government
	Currency of the exposure	<Key value>
	Guarantor of the collateral	Member State central or regional government
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
	Type of obligation with collateral given	Deposits, Debt securities issued
s020 r110 c080	Metric	Fair value [mi]

s020 r110 c080	Base	Memorandum items
	Main category	Collateral given
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities
	Counterparty sector of the collateral	Credit Institutions sponsored by a Member State central or regional government
	Currency of the exposure	<Key value>
	Guarantor of the collateral	Member State central or regional government
	Liquidity quality of collateral	Extremely high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
	Type of obligation with collateral given	Deposits, Debt securities issued

s020 r110 c100	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral given
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities
	Counterparty sector of the collateral	Credit Institutions sponsored by a Member State central or regional government
	Currency of the exposure	<Key value>
	Guarantor of the collateral	Member State central or regional government
	Liquidity quality of collateral	High liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
	Type of obligation with collateral given	Deposits, Debt securities issued

s020 r110 c120	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral given
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities
	Counterparty sector of the collateral	Credit Institutions sponsored by a Member State central or regional government
	Currency of the exposure	<Key value>
	Guarantor of the collateral	Member State central or regional government
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
	Type of obligation with collateral given	Deposits, Debt securities issued

s020 r130 c020	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral given
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities
	Counterparty sector of the collateral	Non-financial corporations
	Currency of the exposure	<Key value>
	Exposures by Credit Quality steps at reporting date of the	CQS 1
	Liquidity quality of collateral	Extremely high liquidity and credit quality

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s020 r130 c020	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
	Type of obligation with collateral given	Deposits, Debt securities issued

s020 r130 c040	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral given
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities
	Counterparty sector of the collateral	Non-financial corporations
	Currency of the exposure	<Key value>
	Exposures by Credit Quality steps at reporting date of the	CQS 1
	Liquidity quality of collateral	High liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
	Type of obligation with collateral given	Deposits, Debt securities issued

s020 r130 c060	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral given
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities
	Counterparty sector of the collateral	Non-financial corporations
	Currency of the exposure	<Key value>
	Exposures by Credit Quality steps at reporting date of the	CQS 1
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
	Type of obligation with collateral given	Deposits, Debt securities issued

s020 r130 c080	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral given
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities
	Counterparty sector of the collateral	Non-financial corporations
	Currency of the exposure	<Key value>
	Exposures by Credit Quality steps at reporting date of the	CQS 1
	Liquidity quality of collateral	Extremely high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
	Type of obligation with collateral given	Deposits, Debt securities issued

s020 r130 c100	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral given
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities

s020 r130 c100

Counterparty sector of the collateral	Non-financial corporations
Currency of the exposure	<Key value>
Exposures by Credit Quality steps at reporting date of the	CQS 1
Liquidity quality of collateral	High liquidity and credit quality
Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
Specific liquidity requirements	Non higher/lower outflow
Type of obligation with collateral given	Deposits, Debt securities issued

s020 r130 c120

Metric	Fair value [mi]
Base	Memorandum items
Main category	Collateral given
Counterparty sector	Central banks
Collateral/Guarantee	Debt securities
Counterparty sector of the collateral	Non-financial corporations
Currency of the exposure	<Key value>
Exposures by Credit Quality steps at reporting date of the	CQS 1
Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
Specific liquidity requirements	Non higher/lower outflow
Type of obligation with collateral given	Deposits, Debt securities issued

s020 r140 c020

Metric	Fair value [mi]
Base	Memorandum items
Main category	Collateral given
Counterparty sector	Counterparties other than central banks
Collateral/Guarantee	Debt securities
Counterparty sector of the collateral	Non-financial corporations
Currency of the exposure	<Key value>
Exposures by Credit Quality steps at reporting date of the	CQS 2
Liquidity quality of collateral	Extremely high liquidity and credit quality
Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
Specific liquidity requirements	Non higher/lower outflow
Type of obligation with collateral given	Deposits, Debt securities issued

s020 r140 c040

Metric	Fair value [mi]
Base	Memorandum items
Main category	Collateral given
Counterparty sector	Counterparties other than central banks
Collateral/Guarantee	Debt securities
Counterparty sector of the collateral	Non-financial corporations
Currency of the exposure	<Key value>
Exposures by Credit Quality steps at reporting date of the	CQS 2
Liquidity quality of collateral	High liquidity and credit quality
Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
Specific liquidity requirements	Non higher/lower outflow
Type of obligation with collateral given	Deposits, Debt securities issued

s020 r140 c060

Metric	Fair value [mi]

s020 r140 c060	Base	Memorandum items
	Main category	Collateral given
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities
	Counterparty sector of the collateral	Non-financial corporations
	Currency of the exposure	<Key value>
	Exposures by Credit Quality steps at reporting date of the	CQS 2
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
	Type of obligation with collateral given	Deposits, Debt securities issued
s020 r140 c080	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral given
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities
	Counterparty sector of the collateral	Non-financial corporations
	Currency of the exposure	<Key value>
	Exposures by Credit Quality steps at reporting date of the	CQS 2
	Liquidity quality of collateral	Extremely high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
	Type of obligation with collateral given	Deposits, Debt securities issued
s020 r140 c100	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral given
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities
	Counterparty sector of the collateral	Non-financial corporations
	Currency of the exposure	<Key value>
	Exposures by Credit Quality steps at reporting date of the	CQS 2
	Liquidity quality of collateral	High liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
	Type of obligation with collateral given	Deposits, Debt securities issued
s020 r140 c120	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral given
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities
	Counterparty sector of the collateral	Non-financial corporations
	Currency of the exposure	<Key value>
	Exposures by Credit Quality steps at reporting date of the	CQS 2
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality

s020 r140 c120	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
	Type of obligation with collateral given	Deposits, Debt securities issued

s020 r150 c020	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral given
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities
	Counterparty sector of the collateral	Non-financial corporations
	Currency of the exposure	<Key value>
	Exposures by Credit Quality steps at reporting date of the	CQS 3
	Liquidity quality of collateral	Extremely high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
	Type of obligation with collateral given	Deposits, Debt securities issued

s020 r150 c040	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral given
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities
	Counterparty sector of the collateral	Non-financial corporations
	Currency of the exposure	<Key value>
	Exposures by Credit Quality steps at reporting date of the	CQS 3
	Liquidity quality of collateral	High liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
	Type of obligation with collateral given	Deposits, Debt securities issued

s020 r150 c060	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral given
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities
	Counterparty sector of the collateral	Non-financial corporations
	Currency of the exposure	<Key value>
	Exposures by Credit Quality steps at reporting date of the	CQS 3
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
	Type of obligation with collateral given	Deposits, Debt securities issued

s020 r150 c080	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral given
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities

s020 r150 c080

Counterparty sector of the collateral	Non-financial corporations
Currency of the exposure	<Key value>
Exposures by Credit Quality steps at reporting date of the	CQS 3
Liquidity quality of collateral	Extremely high liquidity and credit quality
Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
Specific liquidity requirements	Non higher/lower outflow
Type of obligation with collateral given	Deposits, Debt securities issued

s020 r150 c100

Metric	Fair value [mi]
Base	Memorandum items
Main category	Collateral given
Counterparty sector	Central banks
Collateral/Guarantee	Debt securities
Counterparty sector of the collateral	Non-financial corporations
Currency of the exposure	<Key value>
Exposures by Credit Quality steps at reporting date of the	CQS 3
Liquidity quality of collateral	High liquidity and credit quality
Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
Specific liquidity requirements	Non higher/lower outflow
Type of obligation with collateral given	Deposits, Debt securities issued

s020 r150 c120

Metric	Fair value [mi]
Base	Memorandum items
Main category	Collateral given
Counterparty sector	Central banks
Collateral/Guarantee	Debt securities
Counterparty sector of the collateral	Non-financial corporations
Currency of the exposure	<Key value>
Exposures by Credit Quality steps at reporting date of the	CQS 3
Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
Specific liquidity requirements	Non higher/lower outflow
Type of obligation with collateral given	Deposits, Debt securities issued

s020 r170 c020

Metric	Fair value [mi]
Base	Memorandum items
Main category	Collateral given
Approach	Standardised Approach
Counterparty sector	Counterparties other than central banks
Collateral/Guarantee	Debt securities
Currency of the exposure	<Key value>
Exposure class of the collateral received	Exposures in the form of covered bonds
Exposures by Credit Quality steps at reporting date of the	CQS 1
Liquidity quality of collateral	Extremely high liquidity and credit quality
Prudential portfolio	Banking book
Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
Specific liquidity requirements	Non higher/lower outflow

s020 r170 c020	Type of obligation with collateral given	Deposits, Debt securities issued	

s020 r170 c040	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral given
	Approach	Standardised Approach
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities
	Currency of the exposure	<Key value>
	Exposure class of the collateral received	Exposures in the form of covered bonds
	Exposures by Credit Quality steps at reporting date of the	CQS 1
	Liquidity quality of collateral	High liquidity and credit quality
	Prudential portfolio	Banking book
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
	Type of obligation with collateral given	Deposits, Debt securities issued

s020 r170 c060	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral given
	Approach	Standardised Approach
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities
	Currency of the exposure	<Key value>
	Exposure class of the collateral received	Exposures in the form of covered bonds
	Exposures by Credit Quality steps at reporting date of the	CQS 1
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Prudential portfolio	Banking book
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
	Type of obligation with collateral given	Deposits, Debt securities issued

s020 r170 c080	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral given
	Approach	Standardised Approach
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities
	Currency of the exposure	<Key value>
	Exposure class of the collateral received	Exposures in the form of covered bonds
	Exposures by Credit Quality steps at reporting date of the	CQS 1
	Liquidity quality of collateral	Extremely high liquidity and credit quality
	Prudential portfolio	Banking book
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
	Type of obligation with collateral given	Deposits, Debt securities issued

s020 r170 c100	Metric	Fair value [mi]

s020 r170 c100

Base	Memorandum items
Main category	Collateral given
Approach	Standardised Approach
Counterparty sector	Central banks
Collateral/Guarantee	Debt securities
Currency of the exposure	<Key value>
Exposure class of the collateral received	Exposures in the form of covered bonds
Exposures by Credit Quality steps at reporting date of the	CQS 1
Liquidity quality of collateral	High liquidity and credit quality
Prudential portfolio	Banking book
Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
Specific liquidity requirements	Non higher/lower outflow
Type of obligation with collateral given	Deposits, Debt securities issued

s020 r170 c120

Metric	Fair value [mi]
Base	Memorandum items
Main category	Collateral given
Approach	Standardised Approach
Counterparty sector	Central banks
Collateral/Guarantee	Debt securities
Currency of the exposure	<Key value>
Exposure class of the collateral received	Exposures in the form of covered bonds
Exposures by Credit Quality steps at reporting date of the	CQS 1
Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
Prudential portfolio	Banking book
Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
Specific liquidity requirements	Non higher/lower outflow
Type of obligation with collateral given	Deposits, Debt securities issued

s020 r180 c020

Metric	Fair value [mi]
Base	Memorandum items
Main category	Collateral given
Approach	Standardised Approach
Counterparty sector	Counterparties other than central banks
Collateral/Guarantee	Debt securities
Currency of the exposure	<Key value>
Exposure class of the collateral received	Exposures in the form of covered bonds
Exposures by Credit Quality steps at reporting date of the	CQS 2
Liquidity quality of collateral	Extremely high liquidity and credit quality
Prudential portfolio	Banking book
Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
Specific liquidity requirements	Non higher/lower outflow
Type of obligation with collateral given	Deposits, Debt securities issued

s020 r180 c040

Metric	Fair value [mi]
Base	Memorandum items
Main category	Collateral given

s020 r180 c040		
	Approach	Standardised Approach
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities
	Currency of the exposure	<Key value>
	Exposure class of the collateral received	Exposures in the form of covered bonds
	Exposures by Credit Quality steps at reporting date of the	CQS 2
	Liquidity quality of collateral	High liquidity and credit quality
	Prudential portfolio	Banking book
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
	Type of obligation with collateral given	Deposits, Debt securities issued

s020 r180 c060		
	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral given
	Approach	Standardised Approach
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities
	Currency of the exposure	<Key value>
	Exposure class of the collateral received	Exposures in the form of covered bonds
	Exposures by Credit Quality steps at reporting date of the	CQS 2
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Prudential portfolio	Banking book
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
	Type of obligation with collateral given	Deposits, Debt securities issued

s020 r180 c080		
	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral given
	Approach	Standardised Approach
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities
	Currency of the exposure	<Key value>
	Exposure class of the collateral received	Exposures in the form of covered bonds
	Exposures by Credit Quality steps at reporting date of the	CQS 2
	Liquidity quality of collateral	Extremely high liquidity and credit quality
	Prudential portfolio	Banking book
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
	Type of obligation with collateral given	Deposits, Debt securities issued

s020 r180 c100		
	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral given
	Approach	Standardised Approach
	Counterparty sector	Central banks

s020 r180 c100	Collateral/Guarantee	Debt securities
	Currency of the exposure	\<Key value\>
	Exposure class of the collateral received	Exposures in the form of covered bonds
	Exposures by Credit Quality steps at reporting date of the	CQS 2
	Liquidity quality of collateral	High liquidity and credit quality
	Prudential portfolio	Banking book
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
	Type of obligation with collateral given	Deposits, Debt securities issued
s020 r180 c120	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral given
	Approach	Standardised Approach
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities
	Currency of the exposure	\<Key value\>
	Exposure class of the collateral received	Exposures in the form of covered bonds
	Exposures by Credit Quality steps at reporting date of the	CQS 2
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Prudential portfolio	Banking book
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
	Type of obligation with collateral given	Deposits, Debt securities issued
s020 r190 c020	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral given
	Approach	Standardised Approach
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities
	Currency of the exposure	\<Key value\>
	Exposure class of the collateral received	Exposures in the form of covered bonds
	Exposures by Credit Quality steps at reporting date of the	CQS 3
	Liquidity quality of collateral	Extremely high liquidity and credit quality
	Prudential portfolio	Banking book
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
	Type of obligation with collateral given	Deposits, Debt securities issued
s020 r190 c040	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral given
	Approach	Standardised Approach
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities
	Currency of the exposure	\<Key value\>

s020 r190 c040	Exposure class of the collateral received	Exposures in the form of covered bonds	
	Exposures by Credit Quality steps at reporting date of the	CQS 3	
	Liquidity quality of collateral	High liquidity and credit quality	
	Prudential portfolio	Banking book	
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction	
	Specific liquidity requirements	Non higher/lower outflow	
	Type of obligation with collateral given	Deposits, Debt securities issued	
s020 r190 c060	Metric	Fair value [mi]	
	Base	Memorandum items	
	Main category	Collateral given	
	Approach	Standardised Approach	
	Counterparty sector	Counterparties other than central banks	
	Collateral/Guarantee	Debt securities	
	Currency of the exposure	<Key value>	
	Exposure class of the collateral received	Exposures in the form of covered bonds	
	Exposures by Credit Quality steps at reporting date of the	CQS 3	
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality	
	Prudential portfolio	Banking book	
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction	
	Specific liquidity requirements	Non higher/lower outflow	
	Type of obligation with collateral given	Deposits, Debt securities issued	
s020 r190 c080	Metric	Fair value [mi]	
	Base	Memorandum items	
	Main category	Collateral given	
	Approach	Standardised Approach	
	Counterparty sector	Central banks	
	Collateral/Guarantee	Debt securities	
	Currency of the exposure	<Key value>	
	Exposure class of the collateral received	Exposures in the form of covered bonds	
	Exposures by Credit Quality steps at reporting date of the	CQS 3	
	Liquidity quality of collateral	Extremely high liquidity and credit quality	
	Prudential portfolio	Banking book	
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction	
	Specific liquidity requirements	Non higher/lower outflow	
	Type of obligation with collateral given	Deposits, Debt securities issued	
s020 r190 c100	Metric	Fair value [mi]	
	Base	Memorandum items	
	Main category	Collateral given	
	Approach	Standardised Approach	
	Counterparty sector	Central banks	
	Collateral/Guarantee	Debt securities	
	Currency of the exposure	<Key value>	
	Exposure class of the collateral received	Exposures in the form of covered bonds	
	Exposures by Credit Quality steps at reporting date of the	CQS 3	

s020 r190 c100

Liquidity quality of collateral	High liquidity and credit quality
Prudential portfolio	Banking book
Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
Specific liquidity requirements	Non higher/lower outflow
Type of obligation with collateral given	Deposits, Debt securities issued

s020 r190 c120

Metric	Fair value [mi]
Base	Memorandum items
Main category	Collateral given
Approach	Standardised Approach
Counterparty sector	Central banks
Collateral/Guarantee	Debt securities
Currency of the exposure	<Key value>
Exposure class of the collateral received	Exposures in the form of covered bonds
Exposures by Credit Quality steps at reporting date of the	CQS 3
Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
Prudential portfolio	Banking book
Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
Specific liquidity requirements	Non higher/lower outflow
Type of obligation with collateral given	Deposits, Debt securities issued

s020 r210 c020

Metric	Fair value [mi]
Base	Memorandum items
Main category	Collateral given
Counterparty sector	Counterparties other than central banks
Collateral/Guarantee	Debt securities. Art 52 (4) Directive 2009/65/EC
Currency of the exposure	<Key value>
Exposure class of the collateral received	Exposures other than in the form of covered bonds
Exposures by Credit Quality steps at reporting date of the	CQS 1
Liquidity quality of collateral	Extremely high liquidity and credit quality
Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
Specific liquidity requirements	Non higher/lower outflow
Type of obligation with collateral given	Deposits, Debt securities issued

s020 r210 c040

Metric	Fair value [mi]
Base	Memorandum items
Main category	Collateral given
Counterparty sector	Counterparties other than central banks
Collateral/Guarantee	Debt securities. Art 52 (4) Directive 2009/65/EC
Currency of the exposure	<Key value>
Exposure class of the collateral received	Exposures other than in the form of covered bonds
Exposures by Credit Quality steps at reporting date of the	CQS 1
Liquidity quality of collateral	High liquidity and credit quality
Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
Specific liquidity requirements	Non higher/lower outflow
Type of obligation with collateral given	Deposits, Debt securities issued

s020 r210 c060

Metric	Fair value [mi]

s020 r210 c060	Base	Memorandum items
	Main category	Collateral given
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities. Art 52 (4) Directive 2009/65/EC
	Currency of the exposure	<Key value>
	Exposure class of the collateral received	Exposures other than in the form of covered bonds
	Exposures by Credit Quality steps at reporting date of the	CQS 1
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
	Type of obligation with collateral given	Deposits, Debt securities issued
s020 r210 c080	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral given
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities. Art 52 (4) Directive 2009/65/EC
	Currency of the exposure	<Key value>
	Exposure class of the collateral received	Exposures other than in the form of covered bonds
	Exposures by Credit Quality steps at reporting date of the	CQS 1
	Liquidity quality of collateral	Extremely high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
	Type of obligation with collateral given	Deposits, Debt securities issued
s020 r210 c100	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral given
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities. Art 52 (4) Directive 2009/65/EC
	Currency of the exposure	<Key value>
	Exposure class of the collateral received	Exposures other than in the form of covered bonds
	Exposures by Credit Quality steps at reporting date of the	CQS 1
	Liquidity quality of collateral	High liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
	Type of obligation with collateral given	Deposits, Debt securities issued
s020 r210 c120	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral given
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities. Art 52 (4) Directive 2009/65/EC
	Currency of the exposure	<Key value>
	Exposure class of the collateral received	Exposures other than in the form of covered bonds
	Exposures by Credit Quality steps at reporting date of the	CQS 1
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality

s020 r210 c120	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
	Type of obligation with collateral given	Deposits, Debt securities issued

s020 r220 c020	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral given
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities. Art 52 (4) Directive 2009/65/EC
	Currency of the exposure	<Key value>
	Exposure class of the collateral received	Exposures other than in the form of covered bonds
	Exposures by Credit Quality steps at reporting date of the	CQS 2
	Liquidity quality of collateral	Extremely high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
	Type of obligation with collateral given	Deposits, Debt securities issued

s020 r220 c040	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral given
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities. Art 52 (4) Directive 2009/65/EC
	Currency of the exposure	<Key value>
	Exposure class of the collateral received	Exposures other than in the form of covered bonds
	Exposures by Credit Quality steps at reporting date of the	CQS 2
	Liquidity quality of collateral	High liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
	Type of obligation with collateral given	Deposits, Debt securities issued

s020 r220 c060	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral given
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities. Art 52 (4) Directive 2009/65/EC
	Currency of the exposure	<Key value>
	Exposure class of the collateral received	Exposures other than in the form of covered bonds
	Exposures by Credit Quality steps at reporting date of the	CQS 2
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
	Type of obligation with collateral given	Deposits, Debt securities issued

s020 r220 c080	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral given
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities. Art 52 (4) Directive 2009/65/EC

s020 r220 c080	Currency of the exposure	<Key value>
	Exposure class of the collateral received	Exposures other than in the form of covered bonds
	Exposures by Credit Quality steps at reporting date of the	CQS 2
	Liquidity quality of collateral	Extremely high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
	Type of obligation with collateral given	Deposits, Debt securities issued
s020 r220 c100	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral given
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities. Art 52 (4) Directive 2009/65/EC
	Currency of the exposure	<Key value>
	Exposure class of the collateral received	Exposures other than in the form of covered bonds
	Exposures by Credit Quality steps at reporting date of the	CQS 2
	Liquidity quality of collateral	High liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
	Type of obligation with collateral given	Deposits, Debt securities issued
s020 r220 c120	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral given
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities. Art 52 (4) Directive 2009/65/EC
	Currency of the exposure	<Key value>
	Exposure class of the collateral received	Exposures other than in the form of covered bonds
	Exposures by Credit Quality steps at reporting date of the	CQS 2
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
	Type of obligation with collateral given	Deposits, Debt securities issued
s020 r230 c020	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral given
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities. Art 52 (4) Directive 2009/65/EC
	Currency of the exposure	<Key value>
	Exposure class of the collateral received	Exposures other than in the form of covered bonds
	Exposures by Credit Quality steps at reporting date of the	CQS 3
	Liquidity quality of collateral	Extremely high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
	Type of obligation with collateral given	Deposits, Debt securities issued
s020 r230 c040	Metric	Fair value [mi]

s020 r230 c040

Base	Memorandum items
Main category	Collateral given
Counterparty sector	Counterparties other than central banks
Collateral/Guarantee	Debt securities. Art 52 (4) Directive 2009/65/EC
Currency of the exposure	<Key value>
Exposure class of the collateral received	Exposures other than in the form of covered bonds
Exposures by Credit Quality steps at reporting date of the	CQS 3
Liquidity quality of collateral	High liquidity and credit quality
Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
Specific liquidity requirements	Non higher/lower outflow
Type of obligation with collateral given	Deposits, Debt securities issued

s020 r230 c060

Metric	Fair value [mi]
Base	Memorandum items
Main category	Collateral given
Counterparty sector	Counterparties other than central banks
Collateral/Guarantee	Debt securities. Art 52 (4) Directive 2009/65/EC
Currency of the exposure	<Key value>
Exposure class of the collateral received	Exposures other than in the form of covered bonds
Exposures by Credit Quality steps at reporting date of the	CQS 3
Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
Specific liquidity requirements	Non higher/lower outflow
Type of obligation with collateral given	Deposits, Debt securities issued

s020 r230 c080

Metric	Fair value [mi]
Base	Memorandum items
Main category	Collateral given
Counterparty sector	Central banks
Collateral/Guarantee	Debt securities. Art 52 (4) Directive 2009/65/EC
Currency of the exposure	<Key value>
Exposure class of the collateral received	Exposures other than in the form of covered bonds
Exposures by Credit Quality steps at reporting date of the	CQS 3
Liquidity quality of collateral	Extremely high liquidity and credit quality
Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
Specific liquidity requirements	Non higher/lower outflow
Type of obligation with collateral given	Deposits, Debt securities issued

s020 r230 c100

Metric	Fair value [mi]
Base	Memorandum items
Main category	Collateral given
Counterparty sector	Central banks
Collateral/Guarantee	Debt securities. Art 52 (4) Directive 2009/65/EC
Currency of the exposure	<Key value>
Exposure class of the collateral received	Exposures other than in the form of covered bonds
Exposures by Credit Quality steps at reporting date of the	CQS 3
Liquidity quality of collateral	High liquidity and credit quality

s020 r230 c100	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
	Type of obligation with collateral given	Deposits, Debt securities issued

s020 r230 c120	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral given
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities. Art 52 (4) Directive 2009/65/EC
	Currency of the exposure	<Key value>
	Exposure class of the collateral received	Exposures other than in the form of covered bonds
	Exposures by Credit Quality steps at reporting date of the	CQS 3
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
	Type of obligation with collateral given	Deposits, Debt securities issued

s020 r250 c060	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral given
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities
	Counterparty sector of the collateral	Financial corporations other than credit institutions
	Currency of the exposure	<Key value>
	Exposures by Credit Quality steps at reporting date of the	CQS 1
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
	Type of obligation with collateral given	Deposits, Debt securities issued

s020 r250 c120	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral given
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities
	Counterparty sector of the collateral	Financial corporations other than credit institutions
	Currency of the exposure	<Key value>
	Exposures by Credit Quality steps at reporting date of the	CQS 1
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
	Type of obligation with collateral given	Deposits, Debt securities issued

s020 r260 c060	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral given
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities

COREP

s020 r260 c060	Counterparty sector of the collateral		Financial corporations other than credit institutions
	Currency of the exposure		<Key value>
	Exposures by Credit Quality steps at reporting date of the		CQS 2
	Liquidity quality of collateral		Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements		Secured lending or capital market driven transaction
	Specific liquidity requirements		Non higher/lower outflow
	Type of obligation with collateral given		Deposits, Debt securities issued
s020 r260 c120	Metric		Fair value [mi]
	Base		Memorandum items
	Main category		Collateral given
	Counterparty sector		Central banks
	Collateral/Guarantee		Debt securities
	Counterparty sector of the collateral		Financial corporations other than credit institutions
	Currency of the exposure		<Key value>
	Exposures by Credit Quality steps at reporting date of the		CQS 2
	Liquidity quality of collateral		Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements		Secured lending or capital market driven transaction
	Specific liquidity requirements		Non higher/lower outflow
	Type of obligation with collateral given		Deposits, Debt securities issued
s020 r270 c060	Metric		Fair value [mi]
	Base		Memorandum items
	Main category		Collateral given
	Counterparty sector		Counterparties other than central banks
	Collateral/Guarantee		Debt securities
	Counterparty sector of the collateral		Financial corporations other than credit institutions
	Currency of the exposure		<Key value>
	Exposures by Credit Quality steps at reporting date of the		CQS 3
	Liquidity quality of collateral		Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements		Secured lending or capital market driven transaction
	Specific liquidity requirements		Non higher/lower outflow
	Type of obligation with collateral given		Deposits, Debt securities issued
s020 r270 c120	Metric		Fair value [mi]
	Base		Memorandum items
	Main category		Collateral given
	Counterparty sector		Central banks
	Collateral/Guarantee		Debt securities
	Counterparty sector of the collateral		Financial corporations other than credit institutions
	Currency of the exposure		<Key value>
	Exposures by Credit Quality steps at reporting date of the		CQS 3
	Liquidity quality of collateral		Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements		Secured lending or capital market driven transaction
	Specific liquidity requirements		Non higher/lower outflow
	Type of obligation with collateral given		Deposits, Debt securities issued
s020 r290 c060	Metric		Fair value [mi]

COREP

s020 r290 c060		
	Base	Memorandum items
	Main category	Collateral given
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Own debt instruments issued
	Currency of the exposure	<Key value>
	Exposures by Credit Quality steps at reporting date of the	CQS 1
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
	Type of obligation with collateral given	Deposits, Debt securities issued
s020 r290 c120	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral given
	Counterparty sector	Central banks
	Collateral/Guarantee	Own debt instruments issued
	Currency of the exposure	<Key value>
	Exposures by Credit Quality steps at reporting date of the	CQS 1
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
	Type of obligation with collateral given	Deposits, Debt securities issued
s020 r300 c060	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral given
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Own debt instruments issued
	Currency of the exposure	<Key value>
	Exposures by Credit Quality steps at reporting date of the	CQS 2
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
	Type of obligation with collateral given	Deposits, Debt securities issued
s020 r300 c120	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral given
	Counterparty sector	Central banks
	Collateral/Guarantee	Own debt instruments issued
	Currency of the exposure	<Key value>
	Exposures by Credit Quality steps at reporting date of the	CQS 2
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
	Type of obligation with collateral given	Deposits, Debt securities issued
s020 r310 c060	Metric	Fair value [mi]

COREP

s020 r310 c060		
	Base	Memorandum items
	Main category	Collateral given
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Own debt instruments issued
	Currency of the exposure	<Key value>
	Exposures by Credit Quality steps at reporting date of the	CQS 3
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
	Type of obligation with collateral given	Deposits, Debt securities issued
s020 r310 c120		
	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral given
	Counterparty sector	Central banks
	Collateral/Guarantee	Own debt instruments issued
	Currency of the exposure	<Key value>
	Exposures by Credit Quality steps at reporting date of the	CQS 3
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
	Type of obligation with collateral given	Deposits, Debt securities issued
s020 r330 c060		
	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral given
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities
	Counterparty sector of the collateral	Credit institutions
	Currency of the exposure	<Key value>
	Exposures by Credit Quality steps at reporting date of the	CQS 1
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
	Type of obligation with collateral given	Deposits, Debt securities issued
s020 r330 c120		
	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral given
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities
	Counterparty sector of the collateral	Credit institutions
	Currency of the exposure	<Key value>
	Exposures by Credit Quality steps at reporting date of the	CQS 1
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow

s020 r330 c120	Type of obligation with collateral given	Deposits, Debt securities issued

s020 r340 c060	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral given
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities
	Counterparty sector of the collateral	Credit institutions
	Currency of the exposure	<Key value>
	Exposures by Credit Quality steps at reporting date of the	CQS 2
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
	Type of obligation with collateral given	Deposits, Debt securities issued

s020 r340 c120	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral given
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities
	Counterparty sector of the collateral	Credit institutions
	Currency of the exposure	<Key value>
	Exposures by Credit Quality steps at reporting date of the	CQS 2
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
	Type of obligation with collateral given	Deposits, Debt securities issued

s020 r350 c060	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral given
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities
	Counterparty sector of the collateral	Credit institutions
	Currency of the exposure	<Key value>
	Exposures by Credit Quality steps at reporting date of the	CQS 3
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
	Type of obligation with collateral given	Deposits, Debt securities issued

s020 r350 c120	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral given
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities
	Counterparty sector of the collateral	Credit institutions
	Currency of the exposure	<Key value>

s020 r350 c120	Exposures by Credit Quality steps at reporting date of the	CQS 3
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
	Type of obligation with collateral given	Deposits, Debt securities issued
s020 r370 c060	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral given
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities issued. Asset-backed securities. Residential RE
	Currency of the exposure	<Key value>
	Exposures by Credit Quality steps at reporting date of the	CQS 1
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Main Category underlying	Real estate. Residential
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
	Type of obligation with collateral given	Deposits, Debt securities issued
s020 r370 c120	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral given
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities issued. Asset-backed securities. Residential RE
	Currency of the exposure	<Key value>
	Exposures by Credit Quality steps at reporting date of the	CQS 1
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Main Category underlying	Real estate. Residential
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
	Type of obligation with collateral given	Deposits, Debt securities issued
s020 r380 c060	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral given
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities issued. Asset-backed securities. Residential RE
	Currency of the exposure	<Key value>
	Exposures by Credit Quality steps at reporting date of the	CQS 2
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Main Category underlying	Real estate. Residential
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
	Type of obligation with collateral given	Deposits, Debt securities issued
s020 r380 c120	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral given

s020 r380 c120	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities issued. Asset-backed securities. Residential RE
	Currency of the exposure	<Key value>
	Exposures by Credit Quality steps at reporting date of the	CQS 2
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Main Category underlying	Real estate. Residential
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
	Type of obligation with collateral given	Deposits, Debt securities issued
s020 r390 c060	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral given
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities issued. Asset-backed securities. Residential RE
	Currency of the exposure	<Key value>
	Exposures by Credit Quality steps at reporting date of the	CQS 3
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Main Category underlying	Real estate. Residential
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
	Type of obligation with collateral given	Deposits, Debt securities issued
s020 r390 c120	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral given
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities issued. Asset-backed securities. Residential RE
	Currency of the exposure	<Key value>
	Exposures by Credit Quality steps at reporting date of the	CQS 3
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Main Category underlying	Real estate. Residential
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
	Type of obligation with collateral given	Deposits, Debt securities issued
s020 r400 c060	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral given
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Equity instruments listed in a recognised exchange or issued by a financial institution
	Currency of the exposure	<Key value>
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
	Type of obligation with collateral given	Deposits, Debt securities issued
s020 r400 c120	Metric	Fair value [mi]

s020 r400 c120	Base	Memorandum items
	Main category	Collateral given
	Counterparty sector	Central banks
	Collateral/Guarantee	Equity instruments listed in a recognised exchange or issued by a financial institution
	Currency of the exposure	<Key value>
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
	Type of obligation with collateral given	Deposits, Debt securities issued
s020 r410 c060	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral given
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Gold
	Currency of the exposure	<Key value>
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
	Type of obligation with collateral given	Deposits, Debt securities issued
s020 r410 c120	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral given
	Counterparty sector	Central banks
	Collateral/Guarantee	Gold
	Currency of the exposure	<Key value>
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
	Type of obligation with collateral given	Deposits, Debt securities issued
s020 r420 c060	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral given
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Other than liquid assets, financial and non financial corporate bonds, own issuances, RMBS, equities listed on a recognised exchange not self issued or issued by finan
	Currency of the exposure	<Key value>
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
	Type of obligation with collateral given	Deposits, Debt securities issued
s020 r420 c120	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral given
	Counterparty sector	Central banks
	Collateral/Guarantee	Other than liquid assets, financial and non financial corporate bonds, own issuances, RMBS, equities listed on a recognised exchange not self issued or issued by finan

s020 r420 c120	Currency of the exposure	<Key value>
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher/lower outflow
	Type of obligation with collateral given	Deposits, Debt securities issued

C 52.03 - Liquity Coverage Ratio. Outflows (III)

s010 r040 c010	Metric	Amount due 30 days [mi]
	Base	Outflows
	Main category	Deposits
	Counterparty sector	Financial corporations
	Condition of the pledge of collateral given	Non collateralized but covered by a Deposit Guarantee Scheme
	General liquidity requirements	Evidence of the client´s withdrawn practice

s010 r040 c020	Metric	Amount due 30 days [mi]
	Base	Outflows
	Main category	Deposits
	Counterparty sector	Non-financial corporations
	Condition of the pledge of collateral given	Non collateralized but covered by a Deposit Guarantee Scheme
	General liquidity requirements	Evidence of the client´s withdrawn practice

s010 r050 c010	Metric	Amount due 30 days [mi]
	Base	Outflows
	Main category	Deposits
	Counterparty sector	Financial corporations
	Condition of the pledge of collateral given	Non collateralized but covered by a Deposit Guarantee Scheme
	General liquidity requirements	No evidence of the client´s withdrawn practice
	Purpose	Clearing, custody or cash management services

s010 r050 c020	Metric	Amount due 30 days [mi]
	Base	Outflows
	Main category	Deposits
	Counterparty sector	Non-financial corporations
	Condition of the pledge of collateral given	Non collateralized but covered by a Deposit Guarantee Scheme
	General liquidity requirements	No evidence of the client´s withdrawn practice
	Purpose	Clearing, custody or cash management services

s010 r070 c010	Metric	Amount due 30 days [mi]
	Base	Outflows
	Main category	Deposits
	Counterparty sector	Financial corporations
	Condition of the pledge of collateral given	Non collateralized and non covered by a Deposit Guarantee Scheme
	General liquidity requirements	Evidence of the client´s withdrawn practice
	Purpose	Clearing, custody or cash management services

s010 r070 c020	Metric	Amount due 30 days [mi]
	Base	Outflows
	Main category	Deposits

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s010 r070 c020	Counterparty sector	Non-financial corporations
	Condition of the pledge of collateral given	Non collateralized and non covered by a Deposit Guarantee Scheme
	General liquidity requirements	Evidence of the client´s withdrawn practice
	Purpose	Clearing, custody or cash management services
s010 r080 c010	Metric	Amount due 30 days [mi]
	Base	Outflows
	Main category	Deposits
	Counterparty sector	Financial corporations
	Condition of the pledge of collateral given	Non collateralized and non covered by a Deposit Guarantee Scheme
	General liquidity requirements	No evidence of the client´s withdrawn practice
	Purpose	Clearing, custody or cash management services
s010 r080 c020	Metric	Amount due 30 days [mi]
	Base	Outflows
	Main category	Deposits
	Counterparty sector	Non-financial corporations
	Condition of the pledge of collateral given	Non collateralized and non covered by a Deposit Guarantee Scheme
	General liquidity requirements	No evidence of the client´s withdrawn practice
	Purpose	Clearing, custody or cash management services
s010 r090 c010	Metric	Amount due 30 days [mi]
	Base	Outflows
	Main category	Deposits
	Counterparty sector	Financial corporations
	Purpose	Other established relationship
s010 r090 c020	Metric	Amount due 30 days [mi]
	Base	Outflows
	Main category	Deposits
	Counterparty sector	Non-financial corporations
	Purpose	Other established relationship
s010 r100 c010	Metric	Amount due 30 days [mi]
	Base	Outflows
	Main category	Deposits
	Counterparty sector	Financial corporations
	Purpose	Other established relationship. Correspondent banking or prime brokerage
s010 r100 c020	Metric	Amount due 30 days [mi]
	Base	Outflows
	Main category	Deposits
	Counterparty sector	Non-financial corporations
	Purpose	Other established relationship. Correspondent banking or prime brokerage
s010 r110 c010	Metric	Amount due 30 days [mi]
	Base	Outflows
	Main category	Deposits
	Counterparty sector	Financial corporations
	Purpose	Institutional protection scheme

s010 r110 c020	Metric	Amount due 30 days [mi]
	Base	Outflows
	Main category	Deposits
	Counterparty sector	Non-financial corporations
	Purpose	Institutional protection scheme

s020 r040 c010	Metric	Amount due 30 days [mi]
	Base	Outflows
	Main category	Deposits
	Counterparty sector	Financial corporations
	Condition of the pledge of collateral given	Non collateralized but covered by a Deposit Guarantee Scheme
	Currency of the exposure	<Key value>
	General liquidity requirements	Evidence of the client´s withdrawn practice

s020 r040 c020	Metric	Amount due 30 days [mi]
	Base	Outflows
	Main category	Deposits
	Counterparty sector	Non-financial corporations
	Condition of the pledge of collateral given	Non collateralized but covered by a Deposit Guarantee Scheme
	Currency of the exposure	<Key value>
	General liquidity requirements	Evidence of the client´s withdrawn practice

s020 r050 c010	Metric	Amount due 30 days [mi]
	Base	Outflows
	Main category	Deposits
	Counterparty sector	Financial corporations
	Condition of the pledge of collateral given	Non collateralized but covered by a Deposit Guarantee Scheme
	Currency of the exposure	<Key value>
	General liquidity requirements	No evidence of the client´s withdrawn practice
	Purpose	Clearing, custody or cash management services

s020 r050 c020	Metric	Amount due 30 days [mi]
	Base	Outflows
	Main category	Deposits
	Counterparty sector	Non-financial corporations
	Condition of the pledge of collateral given	Non collateralized but covered by a Deposit Guarantee Scheme
	Currency of the exposure	<Key value>
	General liquidity requirements	No evidence of the client´s withdrawn practice
	Purpose	Clearing, custody or cash management services

s020 r070 c010	Metric	Amount due 30 days [mi]
	Base	Outflows
	Main category	Deposits
	Counterparty sector	Financial corporations
	Condition of the pledge of collateral given	Non collateralized and non covered by a Deposit Guarantee Scheme
	Currency of the exposure	<Key value>
	General liquidity requirements	Evidence of the client´s withdrawn practice
	Purpose	Clearing, custody or cash management services

s020 r070 c020	Metric	Amount due 30 days [mi]
	Base	Outflows
	Main category	Deposits
	Counterparty sector	Non-financial corporations
	Condition of the pledge of collateral given	Non collateralized and non covered by a Deposit Guarantee Scheme
	Currency of the exposure	<Key value>
	General liquidity requirements	Evidence of the client´s withdrawn practice
	Purpose	Clearing, custody or cash management services
s020 r080 c010	Metric	Amount due 30 days [mi]
	Base	Outflows
	Main category	Deposits
	Counterparty sector	Financial corporations
	Condition of the pledge of collateral given	Non collateralized and non covered by a Deposit Guarantee Scheme
	Currency of the exposure	<Key value>
	General liquidity requirements	No evidence of the client´s withdrawn practice
	Purpose	Clearing, custody or cash management services
s020 r080 c020	Metric	Amount due 30 days [mi]
	Base	Outflows
	Main category	Deposits
	Counterparty sector	Non-financial corporations
	Condition of the pledge of collateral given	Non collateralized and non covered by a Deposit Guarantee Scheme
	Currency of the exposure	<Key value>
	General liquidity requirements	No evidence of the client´s withdrawn practice
	Purpose	Clearing, custody or cash management services
s020 r090 c010	Metric	Amount due 30 days [mi]
	Base	Outflows
	Main category	Deposits
	Counterparty sector	Financial corporations
	Currency of the exposure	<Key value>
	Purpose	Other established relationship
s020 r090 c020	Metric	Amount due 30 days [mi]
	Base	Outflows
	Main category	Deposits
	Counterparty sector	Non-financial corporations
	Currency of the exposure	<Key value>
	Purpose	Other established relationship
s020 r100 c010	Metric	Amount due 30 days [mi]
	Base	Outflows
	Main category	Deposits
	Counterparty sector	Financial corporations
	Currency of the exposure	<Key value>
	Purpose	Other established relationship. Correspondent banking or prime brokerage
s020 r100 c020	Metric	Amount due 30 days [mi]

s020 r100 c020	Base	Outflows
	Main category	Deposits
	Counterparty sector	Non-financial corporations
	Currency of the exposure	<Key value>
	Purpose	Other established relationship. Correspondent banking or prime brokerage
s020 r110 c010	Metric	Amount due 30 days [mi]
	Base	Outflows
	Main category	Deposits
	Counterparty sector	Financial corporations
	Currency of the exposure	<Key value>
	Purpose	Institutional protection scheme
s020 r110 c020	Metric	Amount due 30 days [mi]
	Base	Outflows
	Main category	Deposits
	Counterparty sector	Non-financial corporations
	Currency of the exposure	<Key value>
	Purpose	Institutional protection scheme

C 52.04 - Liquity Coverage Ratio. Outflows (IV)

s010 r010 c010	Metric	Amount due 30 days [mi]
	Base	Outflows
	Main category	Deposits
	Counterparty sector	Counterparties other than financial corporations
	Purpose	Other than clearing, custody or cash management services, Other established relationship
	Specific contract clauses or netting agreements	Non secured lending or capital market driven transaction
s010 r020 c010	Metric	Amount due 30 days net of liquid collateral [mi]
	Base	Outflows
	Main category	Derivatives
	Specific liquidity requirements	Derivatives expected to be payables
s010 r040 c010	Metric	Amount due 30 days [mi]
	Base	Outflows
	Main category	All liabilities
	Specific liquidity requirements	Lower outflow rate by the CA
s010 r050 c010	Metric	Amount due 30 days [mi]
	Base	Outflows
	Main category	All liabilities
	Specific liquidity requirements	Lower outflow rate for intragroup transactions by CA
s010 r060 c010	Metric	Amount due 30 days [mi]
	Base	Outflows
	Main category	All liabilities, Off-balance sheet exposures subject to credit risk
	Specific liquidity requirements	Higher outflow rate by CA
s010 r070 c010	Metric	Amount due 30 days [mi]
	Base	Outflows

s010 r070 c010	Main category	All liabilities, Off-balance sheet exposures subject to credit risk	
	Specific liquidity requirements	Not specifically included in other points	
s010 r100 c010	Metric	Amount of additional collateral [mi]	
	Base	Outflows	
	Main category	Collateral given	
	Liquidity quality of collateral	Corresponding to Art 404.1 (d)	
	Type of obligation with collateral given	Derivatives	
s010 r110 c010	Metric	Amount of additional collateral [mi]	
	Base	Outflows	
	Main category	Collateral given	
	Liquidity quality of collateral	Other than corresponding to Art 404.1 (a) to (d)	
	Type of obligation with collateral given	Derivatives	
s010 r120 c010	Metric	Amount of additional collateral [mi]	
	Base	Outflows	
	Main category	Collateral given	
	Specific liquidity requirements	From credit quality deterioration	
s010 r130 c010	Metric	Amount of additional collateral [mi]	
	Base	Outflows	
	Main category	Collateral given	
	Specific liquidity requirements	From adverse market scenario	
s010 r140 c010	Metric	Amount due 30 days [mi]	
	Base	Outflows	
	Main category	Short positions	
	Specific liquidity requirements	unless the institution owns the securities and they do not form part of liquid assets	
s010 r160 c010	Metric	Amount due 30 days [mi]	
	Base	Outflows	
	Main category	Loan commitments given	
	Counterparty sector	Retail	
	Purpose	Other than promotional funding	
s010 r170 c010	Metric	Amount due 30 days [mi]	
	Base	Outflows	
	Main category	Loan commitments given	
	Counterparty sector	Counterparties other than Retail, Financial Corporations	
	Purpose	Other than promotional funding	
s010 r180 c010	Metric	Amount due 30 days [mi]	
	Base	Outflows	
	Main category	Loan commitments given	
	Counterparty sector	SSPE	
	Purpose	To purchase assets other than securities from clients that are not financial	
s010 r190 c010	Metric	Amount due 30 days [mi]	
	Base	Outflows	
	Main category	Loan commitments given	

s010 r190 c010	Counterparty sector	Financial corporations	
	Purpose	Other than promotional funding	
s010 r200 c010	Metric	Amount due 30 days [mi]	
	Base	Outflows	
	Main category	Loan commitments given	
	Purpose	Promotional funding	
s010 r210 c010	Metric	Amount due 30 days [mi]	
	Base	Outflows	
	Main category	Financial guarantees given, Other commitments given	
s020 r010 c010	Metric	Amount due 30 days [mi]	
	Base	Outflows	
	Main category	Deposits	
	Counterparty sector	Counterparties other than financial corporations	
	Currency of the exposure	<Key value>	
	Purpose	Other than clearing, custody or cash management services, Other established relationship	
	Specific contract clauses or netting agreements	Non secured lending or capital market driven transaction	
s020 r020 c010	Metric	Amount due 30 days net of liquid collateral [mi]	
	Base	Outflows	
	Main category	Derivatives	
	Currency of the exposure	<Key value>	
	Specific liquidity requirements	Derivatives expected to be payables	
s020 r040 c010	Metric	Amount due 30 days [mi]	
	Base	Outflows	
	Main category	All liabilities	
	Currency of the exposure	<Key value>	
	Specific liquidity requirements	Lower outflow rate by the CA	
s020 r050 c010	Metric	Amount due 30 days [mi]	
	Base	Outflows	
	Main category	All liabilities	
	Currency of the exposure	<Key value>	
	Specific liquidity requirements	Lower outflow rate for intragroup transactions by CA	
s020 r060 c010	Metric	Amount due 30 days [mi]	
	Base	Outflows	
	Main category	All liabilities, Off-balance sheet exposures subject to credit risk	
	Currency of the exposure	<Key value>	
	Specific liquidity requirements	Higher outflow rate by CA	
s020 r070 c010	Metric	Amount due 30 days [mi]	
	Base	Outflows	
	Main category	All liabilities, Off-balance sheet exposures subject to credit risk	
	Currency of the exposure	<Key value>	
	Specific liquidity requirements	Not specifically included in other points	
s020 r100 c010	Metric	Amount of additional collateral [mi]	

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s020 r100 c010	Base	Outflows
	Main category	Collateral given
	Currency of the exposure	<Key value>
	Liquidity quality of collateral	Corresponding to Art 404.1 (d)
	Type of obligation with collateral given	Derivatives
s020 r110 c010	Metric	Amount of additional collateral [mi]
	Base	Outflows
	Main category	Collateral given
	Currency of the exposure	<Key value>
	Liquidity quality of collateral	Other than corresponding to Art 404.1 (a) to (d)
	Type of obligation with collateral given	Derivatives
s020 r120 c010	Metric	Amount of additional collateral [mi]
	Base	Outflows
	Main category	Collateral given
	Currency of the exposure	<Key value>
	Specific liquidity requirements	From credit quality deterioration
s020 r130 c010	Metric	Amount of additional collateral [mi]
	Base	Outflows
	Main category	Collateral given
	Currency of the exposure	<Key value>
	Specific liquidity requirements	From adverse market scenario
s020 r140 c010	Metric	Amount due 30 days [mi]
	Base	Outflows
	Main category	Short positions
	Currency of the exposure	<Key value>
	Specific liquidity requirements	unless the institution owns the securities and they do not form part of liquid assets
s020 r160 c010	Metric	Amount due 30 days [mi]
	Base	Outflows
	Main category	Loan commitments given
	Counterparty sector	Retail
	Currency of the exposure	<Key value>
	Purpose	Other than promotional funding
s020 r170 c010	Metric	Amount due 30 days [mi]
	Base	Outflows
	Main category	Loan commitments given
	Counterparty sector	Counterparties other than Retail, Financial Corporations
	Currency of the exposure	<Key value>
	Purpose	Other than promotional funding
s020 r180 c010	Metric	Amount due 30 days [mi]
	Base	Outflows
	Main category	Loan commitments given
	Counterparty sector	SSPE
	Currency of the exposure	<Key value>

s020 r180 c010	Purpose	To purchase assets other than securities from clients that are not financial

s020 r190 c010	Metric	Amount due 30 days [mi]
	Base	Outflows
	Main category	Loan commitments given
	Counterparty sector	Financial corporations
	Currency of the exposure	<Key value>
	Purpose	Other than promotional funding

s020 r200 c010	Metric	Amount due 30 days [mi]
	Base	Outflows
	Main category	Loan commitments given
	Currency of the exposure	<Key value>
	Purpose	Promotional funding

s020 r210 c010	Metric	Amount due 30 days [mi]
	Base	Outflows
	Main category	Financial guarantees given, Other commitments given
	Currency of the exposure	<Key value>

C 53.01 - Liquity Coverage Ratio. Inflows (I)

s010 r040 c010	Metric	Amount due 30 days [mi]
	Base	Inflows
	Main category	Loans and advances
	Counterparty sector	Retail
	General liquidity requirements	Capped Inflows
	Impairment status	Non past due
	Specific contract clauses or netting agreements	Non secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA

s010 r050 c010	Metric	Amount due 30 days [mi]
	Base	Inflows
	Main category	Loans and advances
	Counterparty sector	Non-financial corporations
	General liquidity requirements	Capped Inflows
	Impairment status	Non past due
	Specific contract clauses or netting agreements	Non secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA

s010 r060 c010	Metric	Amount due 30 days [mi]
	Base	Inflows
	Main category	Loans and advances
	Counterparty sector	Non-financial corporations
	General liquidity requirements	Capped Inflows
	Impairment status	Non past due
	Purpose	Clearing, custody or cash management services
	Specific contract clauses or netting agreements	Non secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA

s010 r070 c010	Metric	Amount due 30 days [mi]
	Base	Inflows
	Main category	Loans and advances
	Counterparty sector	Central banks
	General liquidity requirements	Capped Inflows
	Impairment status	Non past due
	Specific contract clauses or netting agreements	Non secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA
s010 r080 c010	Metric	Amount due 30 days [mi]
	Base	Inflows
	Main category	Loans and advances
	Counterparty sector	Central banks
	General liquidity requirements	Capped Inflows
	Impairment status	Non past due
	Purpose	Clearing, custody or cash management services
	Specific contract clauses or netting agreements	Non secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA
s010 r090 c010	Metric	Amount due 30 days [mi]
	Base	Inflows
	Main category	Loans and advances
	Counterparty sector	Other entities
	General liquidity requirements	Capped Inflows
	Impairment status	Non past due
	Specific contract clauses or netting agreements	Non secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA
s010 r100 c010	Metric	Amount due 30 days [mi]
	Base	Inflows
	Main category	Loans and advances
	Counterparty sector	Other entities
	General liquidity requirements	Capped Inflows
	Impairment status	Non past due
	Purpose	Clearing, custody or cash management services
	Specific contract clauses or netting agreements	Non secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA
s010 r110 c010	Metric	Amount due 30 days [mi]
	Base	Inflows
	Main category	Loans and advances
	Counterparty sector	Financial corporations
	General liquidity requirements	Capped Inflows
	Impairment status	Non past due
	Specific contract clauses or netting agreements	Non secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA
s010 r120 c010	Metric	Amount due 30 days [mi]

s010 r120 c010

Base	Inflows
Main category	Loans and advances
Counterparty sector	Financial corporations
General liquidity requirements	Capped Inflows
Impairment status	Non past due
Purpose	Clearing, custody or cash management services
Specific contract clauses or netting agreements	Non secured lending or capital market driven transaction
Specific liquidity requirements	Non higher inflow rate by the CA

s020 r040 c010

Metric	Amount due 30 days [mi]
Base	Inflows
Main category	Loans and advances
Counterparty sector	Retail
Currency of the exposure	<Key value>
General liquidity requirements	Capped Inflows
Impairment status	Non past due
Specific contract clauses or netting agreements	Non secured lending or capital market driven transaction
Specific liquidity requirements	Non higher inflow rate by the CA

s020 r050 c010

Metric	Amount due 30 days [mi]
Base	Inflows
Main category	Loans and advances
Counterparty sector	Non-financial corporations
Currency of the exposure	<Key value>
General liquidity requirements	Capped Inflows
Impairment status	Non past due
Specific contract clauses or netting agreements	Non secured lending or capital market driven transaction
Specific liquidity requirements	Non higher inflow rate by the CA

s020 r060 c010

Metric	Amount due 30 days [mi]
Base	Inflows
Main category	Loans and advances
Counterparty sector	Non-financial corporations
Currency of the exposure	<Key value>
General liquidity requirements	Capped Inflows
Impairment status	Non past due
Purpose	Clearing, custody or cash management services
Specific contract clauses or netting agreements	Non secured lending or capital market driven transaction
Specific liquidity requirements	Non higher inflow rate by the CA

s020 r070 c010

Metric	Amount due 30 days [mi]
Base	Inflows
Main category	Loans and advances
Counterparty sector	Central banks
Currency of the exposure	<Key value>
General liquidity requirements	Capped Inflows
Impairment status	Non past due
Specific contract clauses or netting agreements	Non secured lending or capital market driven transaction

s020 r070 c010	Specific liquidity requirements	Non higher inflow rate by the CA
s020 r080 c010	Metric	Amount due 30 days [mi]
	Base	Inflows
	Main category	Loans and advances
	Counterparty sector	Central banks
	Currency of the exposure	<Key value>
	General liquidity requirements	Capped Inflows
	Impairment status	Non past due
	Purpose	Clearing, custody or cash management services
	Specific contract clauses or netting agreements	Non secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA
s020 r090 c010	Metric	Amount due 30 days [mi]
	Base	Inflows
	Main category	Loans and advances
	Counterparty sector	Other entities
	Currency of the exposure	<Key value>
	General liquidity requirements	Capped Inflows
	Impairment status	Non past due
	Specific contract clauses or netting agreements	Non secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA
s020 r100 c010	Metric	Amount due 30 days [mi]
	Base	Inflows
	Main category	Loans and advances
	Counterparty sector	Other entities
	Currency of the exposure	<Key value>
	General liquidity requirements	Capped Inflows
	Impairment status	Non past due
	Purpose	Clearing, custody or cash management services
	Specific contract clauses or netting agreements	Non secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA
s020 r110 c010	Metric	Amount due 30 days [mi]
	Base	Inflows
	Main category	Loans and advances
	Counterparty sector	Financial corporations
	Currency of the exposure	<Key value>
	General liquidity requirements	Capped Inflows
	Impairment status	Non past due
	Specific contract clauses or netting agreements	Non secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA
s020 r120 c010	Metric	Amount due 30 days [mi]
	Base	Inflows
	Main category	Loans and advances
	Counterparty sector	Financial corporations

s020 r120 c010	Currency of the exposure	<Key value>
	General liquidity requirements	Capped Inflows
	Impairment status	Non past due
	Purpose	Clearing, custody or cash management services
	Specific contract clauses or netting agreements	Non secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA

C 53.02.a - Liquity Coverage Ratio. Inflows (II) a

s010 r030 c010	Metric	Amount due 30 days [mi]
	Base	Inflows
	Main category	Loans and advances, debt securities
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities
	Counterparty sector of the collateral	Central governments
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	Extremely high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA
s010 r030 c030	Metric	Amount due 30 days [mi]
	Base	Inflows
	Main category	Loans and advances, debt securities
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities
	Counterparty sector of the collateral	Central governments
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	High liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA
s010 r030 c050	Metric	Amount due 30 days [mi]
	Base	Inflows
	Main category	Loans and advances, debt securities
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities
	Counterparty sector of the collateral	Central governments
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA
s010 r030 c070	Metric	Amount due 30 days [mi]
	Base	Inflows
	Main category	Loans and advances, debt securities
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities
	Counterparty sector of the collateral	Central governments

s010 r030 c070	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	Extremely high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA
s010 r030 c090	Metric	Amount due 30 days [mi]
	Base	Inflows
	Main category	Loans and advances, debt securities
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities
	Counterparty sector of the collateral	Central governments
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	High liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA
s010 r030 c110	Metric	Amount due 30 days [mi]
	Base	Inflows
	Main category	Loans and advances, debt securities
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities
	Counterparty sector of the collateral	Central governments
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA
s010 r040 c010	Metric	Amount due 30 days [mi]
	Base	Inflows
	Main category	Loans and advances, debt securities
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities
	General liquidity requirements	Capped Inflows
	Guarantor of the collateral	Central governments
	Liquidity quality of collateral	Extremely high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA
s010 r040 c030	Metric	Amount due 30 days [mi]
	Base	Inflows
	Main category	Loans and advances, debt securities
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities
	General liquidity requirements	Capped Inflows
	Guarantor of the collateral	Central governments
	Liquidity quality of collateral	High liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA

s010 r040 c050		
	Metric	Amount due 30 days [mi]
	Base	Inflows
	Main category	Loans and advances, debt securities
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities
	General liquidity requirements	Capped Inflows
	Guarantor of the collateral	Central governments
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA

s010 r040 c070		
	Metric	Amount due 30 days [mi]
	Base	Inflows
	Main category	Loans and advances, debt securities
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities
	General liquidity requirements	Capped Inflows
	Guarantor of the collateral	Central governments
	Liquidity quality of collateral	Extremely high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA

s010 r040 c090		
	Metric	Amount due 30 days [mi]
	Base	Inflows
	Main category	Loans and advances, debt securities
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities
	General liquidity requirements	Capped Inflows
	Guarantor of the collateral	Central governments
	Liquidity quality of collateral	High liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA

s010 r040 c110		
	Metric	Amount due 30 days [mi]
	Base	Inflows
	Main category	Loans and advances, debt securities
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities
	General liquidity requirements	Capped Inflows
	Guarantor of the collateral	Central governments
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA

s010 r060 c010		
	Metric	Amount due 30 days [mi]
	Base	Inflows
	Main category	Loans and advances, debt securities

s010 r060 c010	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Equity instruments. Liquid underlying assets. Article 404(1)(a)
	Counterparty sector of the collateral	Collective Investment Undertakings
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	Extremely high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA
s010 r060 c030	Metric	Amount due 30 days [mi]
	Base	Inflows
	Main category	Loans and advances, debt securities
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Equity instruments. Liquid underlying assets. Article 404(1)(a)
	Counterparty sector of the collateral	Collective Investment Undertakings
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	High liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA
s010 r060 c050	Metric	Amount due 30 days [mi]
	Base	Inflows
	Main category	Loans and advances, debt securities
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Equity instruments. Liquid underlying assets. Article 404(1)(a)
	Counterparty sector of the collateral	Collective Investment Undertakings
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA
s010 r060 c070	Metric	Amount due 30 days [mi]
	Base	Inflows
	Main category	Loans and advances, debt securities
	Counterparty sector	Central banks
	Collateral/Guarantee	Equity instruments. Liquid underlying assets. Article 404(1)(a)
	Counterparty sector of the collateral	Collective Investment Undertakings
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	Extremely high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA
s010 r060 c090	Metric	Amount due 30 days [mi]
	Base	Inflows
	Main category	Loans and advances, debt securities
	Counterparty sector	Central banks
	Collateral/Guarantee	Equity instruments. Liquid underlying assets. Article 404(1)(a)
	Counterparty sector of the collateral	Collective Investment Undertakings
	General liquidity requirements	Capped Inflows

s010 r060 c090	Liquidity quality of collateral	High liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA
s010 r060 c110	Metric	Amount due 30 days [mi]
	Base	Inflows
	Main category	Loans and advances, debt securities
	Counterparty sector	Central banks
	Collateral/Guarantee	Equity instruments. Liquid underlying assets. Article 404(1)(a)
	Counterparty sector of the collateral	Collective Investment Undertakings
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA
s010 r070 c010	Metric	Amount due 30 days [mi]
	Base	Inflows
	Main category	Loans and advances, debt securities
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Equity instruments. Liquid underlying assets. Article 404(1)(b)(c)
	Counterparty sector of the collateral	Collective Investment Undertakings
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	Extremely high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA
s010 r070 c030	Metric	Amount due 30 days [mi]
	Base	Inflows
	Main category	Loans and advances, debt securities
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Equity instruments. Liquid underlying assets. Article 404(1)(b)(c)
	Counterparty sector of the collateral	Collective Investment Undertakings
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	High liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA
s010 r070 c050	Metric	Amount due 30 days [mi]
	Base	Inflows
	Main category	Loans and advances, debt securities
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Equity instruments. Liquid underlying assets. Article 404(1)(b)(c)
	Counterparty sector of the collateral	Collective Investment Undertakings
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA

s010 r070 c070	Metric	Amount due 30 days [mi]	
	Base	Inflows	
	Main category	Loans and advances, debt securities	
	Counterparty sector	Central banks	
	Collateral/Guarantee	Equity instruments. Liquid underlying assets. Article 404(1)(b)(c)	
	Counterparty sector of the collateral	Collective Investment Undertakings	
	General liquidity requirements	Capped Inflows	
	Liquidity quality of collateral	Extremely high liquidity and credit quality	
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction	
	Specific liquidity requirements	Non higher inflow rate by the CA	
s010 r070 c090	Metric	Amount due 30 days [mi]	
	Base	Inflows	
	Main category	Loans and advances, debt securities	
	Counterparty sector	Central banks	
	Collateral/Guarantee	Equity instruments. Liquid underlying assets. Article 404(1)(b)(c)	
	Counterparty sector of the collateral	Collective Investment Undertakings	
	General liquidity requirements	Capped Inflows	
	Liquidity quality of collateral	High liquidity and credit quality	
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction	
	Specific liquidity requirements	Non higher inflow rate by the CA	
s010 r070 c110	Metric	Amount due 30 days [mi]	
	Base	Inflows	
	Main category	Loans and advances, debt securities	
	Counterparty sector	Central banks	
	Collateral/Guarantee	Equity instruments. Liquid underlying assets. Article 404(1)(b)(c)	
	Counterparty sector of the collateral	Collective Investment Undertakings	
	General liquidity requirements	Capped Inflows	
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality	
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction	
	Specific liquidity requirements	Non higher inflow rate by the CA	
s010 r080 c010	Metric	Amount due 30 days [mi]	
	Base	Inflows	
	Main category	Loans and advances, debt securities	
	Counterparty sector	Counterparties other than central banks	
	Collateral/Guarantee	Equity instruments. Liquid underlying assets. Article 404(1)(d)	
	Counterparty sector of the collateral	Collective Investment Undertakings	
	General liquidity requirements	Capped Inflows	
	Liquidity quality of collateral	Extremely high liquidity and credit quality	
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction	
	Specific liquidity requirements	Non higher inflow rate by the CA	
s010 r080 c030	Metric	Amount due 30 days [mi]	
	Base	Inflows	
	Main category	Loans and advances, debt securities	
	Counterparty sector	Counterparties other than central banks	

s010 r080 c030	Collateral/Guarantee	Equity instruments. Liquid underlying assets. Article 404(1)(d)
	Counterparty sector of the collateral	Collective Investment Undertakings
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	High liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA
s010 r080 c050	Metric	Amount due 30 days [mi]
	Base	Inflows
	Main category	Loans and advances, debt securities
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Equity instruments. Liquid underlying assets. Article 404(1)(d)
	Counterparty sector of the collateral	Collective Investment Undertakings
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA
s010 r080 c070	Metric	Amount due 30 days [mi]
	Base	Inflows
	Main category	Loans and advances, debt securities
	Counterparty sector	Central banks
	Collateral/Guarantee	Equity instruments. Liquid underlying assets. Article 404(1)(d)
	Counterparty sector of the collateral	Collective Investment Undertakings
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	Extremely high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA
s010 r080 c090	Metric	Amount due 30 days [mi]
	Base	Inflows
	Main category	Loans and advances, debt securities
	Counterparty sector	Central banks
	Collateral/Guarantee	Equity instruments. Liquid underlying assets. Article 404(1)(d)
	Counterparty sector of the collateral	Collective Investment Undertakings
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	High liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA
s010 r080 c110	Metric	Amount due 30 days [mi]
	Base	Inflows
	Main category	Loans and advances, debt securities
	Counterparty sector	Central banks
	Collateral/Guarantee	Equity instruments. Liquid underlying assets. Article 404(1)(d)
	Counterparty sector of the collateral	Collective Investment Undertakings
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality

s010 r080 c110	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA

s010 r090 c010	Metric	Amount due 30 days [mi]
	Base	Inflows
	Main category	Loans and advances, debt securities
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	Extremely high liquidity and credit quality
	Risk weights of the collateral	0%
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA

s010 r090 c030	Metric	Amount due 30 days [mi]
	Base	Inflows
	Main category	Loans and advances, debt securities
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	High liquidity and credit quality
	Risk weights of the collateral	0%
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA

s010 r090 c050	Metric	Amount due 30 days [mi]
	Base	Inflows
	Main category	Loans and advances, debt securities
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Risk weights of the collateral	0%
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA

s010 r090 c070	Metric	Amount due 30 days [mi]
	Base	Inflows
	Main category	Loans and advances, debt securities
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	Extremely high liquidity and credit quality
	Risk weights of the collateral	0%
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA

s010 r090 c090	Metric	Amount due 30 days [mi]

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s010 r090 c090

Base	Inflows
Main category	Loans and advances, debt securities
Counterparty sector	Central banks
Collateral/Guarantee	Debt securities
General liquidity requirements	Capped Inflows
Liquidity quality of collateral	High liquidity and credit quality
Risk weights of the collateral	0%
Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
Specific liquidity requirements	Non higher inflow rate by the CA

s010 r090 c110

Metric	Amount due 30 days [mi]
Base	Inflows
Main category	Loans and advances, debt securities
Counterparty sector	Central banks
Collateral/Guarantee	Debt securities
General liquidity requirements	Capped Inflows
Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
Risk weights of the collateral	0%
Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
Specific liquidity requirements	Non higher inflow rate by the CA

s010 r100 c010

Metric	Amount due 30 days [mi]
Base	Inflows
Main category	Loans and advances, debt securities
Counterparty sector	Counterparties other than central banks
Collateral/Guarantee	Debt securities
General liquidity requirements	Capped Inflows
Liquidity quality of collateral	Extremely high liquidity and credit quality
Risk weights of the collateral	20%
Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
Specific liquidity requirements	Non higher inflow rate by the CA

s010 r100 c030

Metric	Amount due 30 days [mi]
Base	Inflows
Main category	Loans and advances, debt securities
Counterparty sector	Counterparties other than central banks
Collateral/Guarantee	Debt securities
General liquidity requirements	Capped Inflows
Liquidity quality of collateral	High liquidity and credit quality
Risk weights of the collateral	20%
Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
Specific liquidity requirements	Non higher inflow rate by the CA

s010 r100 c050

Metric	Amount due 30 days [mi]
Base	Inflows
Main category	Loans and advances, debt securities
Counterparty sector	Counterparties other than central banks
Collateral/Guarantee	Debt securities

s010 r100 c050	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Risk weights of the collateral	20%
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA
s010 r100 c070	Metric	Amount due 30 days [mi]
	Base	Inflows
	Main category	Loans and advances, debt securities
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	Extremely high liquidity and credit quality
	Risk weights of the collateral	20%
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA
s010 r100 c090	Metric	Amount due 30 days [mi]
	Base	Inflows
	Main category	Loans and advances, debt securities
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	High liquidity and credit quality
	Risk weights of the collateral	20%
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA
s010 r100 c110	Metric	Amount due 30 days [mi]
	Base	Inflows
	Main category	Loans and advances, debt securities
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Risk weights of the collateral	20%
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA
s010 r110 c010	Metric	Amount due 30 days [mi]
	Base	Inflows
	Main category	Loans and advances, debt securities
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities
	Counterparty sector of the collateral	Credit Institutions sponsored by a Member State central or regional government
	General liquidity requirements	Capped Inflows
	Guarantor of the collateral	Member State central or regional government
	Liquidity quality of collateral	Extremely high liquidity and credit quality

| s010 r110 c010 | Specific contract clauses or netting agreements | Secured lending or capital market driven transaction |
| | Specific liquidity requirements | Non higher inflow rate by the CA |

s010 r110 c030	Metric	Amount due 30 days [mi]
	Base	Inflows
	Main category	Loans and advances, debt securities
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities
	Counterparty sector of the collateral	Credit Institutions sponsored by a Member State central or regional government
	General liquidity requirements	Capped Inflows
	Guarantor of the collateral	Member State central or regional government
	Liquidity quality of collateral	High liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA

s010 r110 c050	Metric	Amount due 30 days [mi]
	Base	Inflows
	Main category	Loans and advances, debt securities
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities
	Counterparty sector of the collateral	Credit Institutions sponsored by a Member State central or regional government
	General liquidity requirements	Capped Inflows
	Guarantor of the collateral	Member State central or regional government
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA

s010 r110 c070	Metric	Amount due 30 days [mi]
	Base	Inflows
	Main category	Loans and advances, debt securities
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities
	Counterparty sector of the collateral	Credit Institutions sponsored by a Member State central or regional government
	General liquidity requirements	Capped Inflows
	Guarantor of the collateral	Member State central or regional government
	Liquidity quality of collateral	Extremely high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA

s010 r110 c090	Metric	Amount due 30 days [mi]
	Base	Inflows
	Main category	Loans and advances, debt securities
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities
	Counterparty sector of the collateral	Credit Institutions sponsored by a Member State central or regional government
	General liquidity requirements	Capped Inflows
	Guarantor of the collateral	Member State central or regional government
	Liquidity quality of collateral	High liquidity and credit quality

| s010 r110 c090 | Specific contract clauses or netting agreements | Secured lending or capital market driven transaction |
| | Specific liquidity requirements | Non higher inflow rate by the CA |

s010 r110 c110	Metric	Amount due 30 days [mi]
	Base	Inflows
	Main category	Loans and advances, debt securities
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities
	Counterparty sector of the collateral	Credit Institutions sponsored by a Member State central or regional government
	General liquidity requirements	Capped Inflows
	Guarantor of the collateral	Member State central or regional government
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA

s010 r130 c010	Metric	Amount due 30 days [mi]
	Base	Inflows
	Main category	Loans and advances, debt securities
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities
	Counterparty sector of the collateral	Non-financial corporations
	Exposures by Credit Quality steps at reporting date of the	CQS 1
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	Extremely high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA

s010 r130 c030	Metric	Amount due 30 days [mi]
	Base	Inflows
	Main category	Loans and advances, debt securities
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities
	Counterparty sector of the collateral	Non-financial corporations
	Exposures by Credit Quality steps at reporting date of the	CQS 1
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	High liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA

s010 r130 c050	Metric	Amount due 30 days [mi]
	Base	Inflows
	Main category	Loans and advances, debt securities
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities
	Counterparty sector of the collateral	Non-financial corporations
	Exposures by Credit Quality steps at reporting date of the	CQS 1
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality

| s010 r130 c050 | Specific contract clauses or netting agreements | Secured lending or capital market driven transaction |
| | Specific liquidity requirements | Non higher inflow rate by the CA |

s010 r130 c070	Metric	Amount due 30 days [mi]
	Base	Inflows
	Main category	Loans and advances, debt securities
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities
	Counterparty sector of the collateral	Non-financial corporations
	Exposures by Credit Quality steps at reporting date of the	CQS 1
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	Extremely high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA

s010 r130 c090	Metric	Amount due 30 days [mi]
	Base	Inflows
	Main category	Loans and advances, debt securities
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities
	Counterparty sector of the collateral	Non-financial corporations
	Exposures by Credit Quality steps at reporting date of the	CQS 1
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	High liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA

s010 r130 c110	Metric	Amount due 30 days [mi]
	Base	Inflows
	Main category	Loans and advances, debt securities
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities
	Counterparty sector of the collateral	Non-financial corporations
	Exposures by Credit Quality steps at reporting date of the	CQS 1
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA

s010 r140 c010	Metric	Amount due 30 days [mi]
	Base	Inflows
	Main category	Loans and advances, debt securities
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities
	Counterparty sector of the collateral	Non-financial corporations
	Exposures by Credit Quality steps at reporting date of the	CQS 2
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	Extremely high liquidity and credit quality

s010 r140 c010	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA

s010 r140 c030	Metric	Amount due 30 days [mi]
	Base	Inflows
	Main category	Loans and advances, debt securities
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities
	Counterparty sector of the collateral	Non-financial corporations
	Exposures by Credit Quality steps at reporting date of the	CQS 2
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	High liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA

s010 r140 c050	Metric	Amount due 30 days [mi]
	Base	Inflows
	Main category	Loans and advances, debt securities
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities
	Counterparty sector of the collateral	Non-financial corporations
	Exposures by Credit Quality steps at reporting date of the	CQS 2
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA

s010 r140 c070	Metric	Amount due 30 days [mi]
	Base	Inflows
	Main category	Loans and advances, debt securities
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities
	Counterparty sector of the collateral	Non-financial corporations
	Exposures by Credit Quality steps at reporting date of the	CQS 2
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	Extremely high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA

s010 r140 c090	Metric	Amount due 30 days [mi]
	Base	Inflows
	Main category	Loans and advances, debt securities
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities
	Counterparty sector of the collateral	Non-financial corporations
	Exposures by Credit Quality steps at reporting date of the	CQS 2
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	High liquidity and credit quality

s010 r140 c090	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA

s010 r140 c110	Metric	Amount due 30 days [mi]
	Base	Inflows
	Main category	Loans and advances, debt securities
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities
	Counterparty sector of the collateral	Non-financial corporations
	Exposures by Credit Quality steps at reporting date of the	CQS 2
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA

s010 r150 c010	Metric	Amount due 30 days [mi]
	Base	Inflows
	Main category	Loans and advances, debt securities
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities
	Counterparty sector of the collateral	Non-financial corporations
	Exposures by Credit Quality steps at reporting date of the	CQS 3
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	Extremely high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA

s010 r150 c030	Metric	Amount due 30 days [mi]
	Base	Inflows
	Main category	Loans and advances, debt securities
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities
	Counterparty sector of the collateral	Non-financial corporations
	Exposures by Credit Quality steps at reporting date of the	CQS 3
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	High liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA

s010 r150 c050	Metric	Amount due 30 days [mi]
	Base	Inflows
	Main category	Loans and advances, debt securities
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities
	Counterparty sector of the collateral	Non-financial corporations
	Exposures by Credit Quality steps at reporting date of the	CQS 3
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality

s010 r150 c050	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA

s010 r150 c070	Metric	Amount due 30 days [mi]
	Base	Inflows
	Main category	Loans and advances, debt securities
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities
	Counterparty sector of the collateral	Non-financial corporations
	Exposures by Credit Quality steps at reporting date of the	CQS 3
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	Extremely high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA

s010 r150 c090	Metric	Amount due 30 days [mi]
	Base	Inflows
	Main category	Loans and advances, debt securities
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities
	Counterparty sector of the collateral	Non-financial corporations
	Exposures by Credit Quality steps at reporting date of the	CQS 3
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	High liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA

s010 r150 c110	Metric	Amount due 30 days [mi]
	Base	Inflows
	Main category	Loans and advances, debt securities
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities
	Counterparty sector of the collateral	Non-financial corporations
	Exposures by Credit Quality steps at reporting date of the	CQS 3
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA

s010 r170 c010	Metric	Amount due 30 days [mi]
	Base	Inflows
	Main category	Loans and advances, debt securities
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities
	Exposure class of the collateral received	Exposures in the form of covered bonds
	Exposures by Credit Quality steps at reporting date of the	CQS 1
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	Extremely high liquidity and credit quality

s010 r170 c010

Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
Specific liquidity requirements	Non higher inflow rate by the CA

s010 r170 c030

Metric	Amount due 30 days [mi]
Base	Inflows
Main category	Loans and advances, debt securities
Counterparty sector	Counterparties other than central banks
Collateral/Guarantee	Debt securities
Exposure class of the collateral received	Exposures in the form of covered bonds
Exposures by Credit Quality steps at reporting date of the	CQS 1
General liquidity requirements	Capped Inflows
Liquidity quality of collateral	High liquidity and credit quality
Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
Specific liquidity requirements	Non higher inflow rate by the CA

s010 r170 c050

Metric	Amount due 30 days [mi]
Base	Inflows
Main category	Loans and advances, debt securities
Counterparty sector	Counterparties other than central banks
Collateral/Guarantee	Debt securities
Exposure class of the collateral received	Exposures in the form of covered bonds
Exposures by Credit Quality steps at reporting date of the	CQS 1
General liquidity requirements	Capped Inflows
Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
Specific liquidity requirements	Non higher inflow rate by the CA

s010 r170 c070

Metric	Amount due 30 days [mi]
Base	Inflows
Main category	Loans and advances, debt securities
Counterparty sector	Central banks
Collateral/Guarantee	Debt securities
Exposure class of the collateral received	Exposures in the form of covered bonds
Exposures by Credit Quality steps at reporting date of the	CQS 1
General liquidity requirements	Capped Inflows
Liquidity quality of collateral	Extremely high liquidity and credit quality
Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
Specific liquidity requirements	Non higher inflow rate by the CA

s010 r170 c090

Metric	Amount due 30 days [mi]
Base	Inflows
Main category	Loans and advances, debt securities
Counterparty sector	Central banks
Collateral/Guarantee	Debt securities
Exposure class of the collateral received	Exposures in the form of covered bonds
Exposures by Credit Quality steps at reporting date of the	CQS 1
General liquidity requirements	Capped Inflows
Liquidity quality of collateral	High liquidity and credit quality

| s010 r170 c090 | Specific contract clauses or netting agreements | Secured lending or capital market driven transaction |
| | Specific liquidity requirements | Non higher inflow rate by the CA |

s010 r170 c110	Metric	Amount due 30 days [mi]
	Base	Inflows
	Main category	Loans and advances, debt securities
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities
	Exposure class of the collateral received	Exposures in the form of covered bonds
	Exposures by Credit Quality steps at reporting date of the	CQS 1
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA

s010 r180 c010	Metric	Amount due 30 days [mi]
	Base	Inflows
	Main category	Loans and advances, debt securities
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities
	Exposure class of the collateral received	Exposures in the form of covered bonds
	Exposures by Credit Quality steps at reporting date of the	CQS 2
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	Extremely high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA

s010 r180 c030	Metric	Amount due 30 days [mi]
	Base	Inflows
	Main category	Loans and advances, debt securities
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities
	Exposure class of the collateral received	Exposures in the form of covered bonds
	Exposures by Credit Quality steps at reporting date of the	CQS 2
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	High liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA

s010 r180 c050	Metric	Amount due 30 days [mi]
	Base	Inflows
	Main category	Loans and advances, debt securities
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities
	Exposure class of the collateral received	Exposures in the form of covered bonds
	Exposures by Credit Quality steps at reporting date of the	CQS 2
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality

| s010 r180 c050 | Specific contract clauses or netting agreements | Secured lending or capital market driven transaction |
| | Specific liquidity requirements | Non higher inflow rate by the CA |

s010 r180 c070	Metric	Amount due 30 days [mi]
	Base	Inflows
	Main category	Loans and advances, debt securities
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities
	Exposure class of the collateral received	Exposures in the form of covered bonds
	Exposures by Credit Quality steps at reporting date of the	CQS 2
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	Extremely high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA

s010 r180 c090	Metric	Amount due 30 days [mi]
	Base	Inflows
	Main category	Loans and advances, debt securities
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities
	Exposure class of the collateral received	Exposures in the form of covered bonds
	Exposures by Credit Quality steps at reporting date of the	CQS 2
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	High liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA

s010 r180 c110	Metric	Amount due 30 days [mi]
	Base	Inflows
	Main category	Loans and advances, debt securities
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities
	Exposure class of the collateral received	Exposures in the form of covered bonds
	Exposures by Credit Quality steps at reporting date of the	CQS 2
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA

s010 r190 c010	Metric	Amount due 30 days [mi]
	Base	Inflows
	Main category	Loans and advances, debt securities
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities
	Exposure class of the collateral received	Exposures in the form of covered bonds
	Exposures by Credit Quality steps at reporting date of the	CQS 3
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	Extremely high liquidity and credit quality

s010 r190 c010	Specific contract clauses or netting agreements		Secured lending or capital market driven transaction
	Specific liquidity requirements		Non higher inflow rate by the CA

s010 r190 c030	Metric		Amount due 30 days [mi]
	Base		Inflows
	Main category		Loans and advances, debt securities
	Counterparty sector		Counterparties other than central banks
	Collateral/Guarantee		Debt securities
	Exposure class of the collateral received		Exposures in the form of covered bonds
	Exposures by Credit Quality steps at reporting date of the		CQS 3
	General liquidity requirements		Capped Inflows
	Liquidity quality of collateral		High liquidity and credit quality
	Specific contract clauses or netting agreements		Secured lending or capital market driven transaction
	Specific liquidity requirements		Non higher inflow rate by the CA

s010 r190 c050	Metric		Amount due 30 days [mi]
	Base		Inflows
	Main category		Loans and advances, debt securities
	Counterparty sector		Counterparties other than central banks
	Collateral/Guarantee		Debt securities
	Exposure class of the collateral received		Exposures in the form of covered bonds
	Exposures by Credit Quality steps at reporting date of the		CQS 3
	General liquidity requirements		Capped Inflows
	Liquidity quality of collateral		Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements		Secured lending or capital market driven transaction
	Specific liquidity requirements		Non higher inflow rate by the CA

s010 r190 c070	Metric		Amount due 30 days [mi]
	Base		Inflows
	Main category		Loans and advances, debt securities
	Counterparty sector		Central banks
	Collateral/Guarantee		Debt securities
	Exposure class of the collateral received		Exposures in the form of covered bonds
	Exposures by Credit Quality steps at reporting date of the		CQS 3
	General liquidity requirements		Capped Inflows
	Liquidity quality of collateral		Extremely high liquidity and credit quality
	Specific contract clauses or netting agreements		Secured lending or capital market driven transaction
	Specific liquidity requirements		Non higher inflow rate by the CA

s010 r190 c090	Metric		Amount due 30 days [mi]
	Base		Inflows
	Main category		Loans and advances, debt securities
	Counterparty sector		Central banks
	Collateral/Guarantee		Debt securities
	Exposure class of the collateral received		Exposures in the form of covered bonds
	Exposures by Credit Quality steps at reporting date of the		CQS 3
	General liquidity requirements		Capped Inflows
	Liquidity quality of collateral		High liquidity and credit quality

| s010 r190 c090 | Specific contract clauses or netting agreements | Secured lending or capital market driven transaction |
| | Specific liquidity requirements | Non higher inflow rate by the CA |

s010 r190 c110	Metric	Amount due 30 days [mi]
	Base	Inflows
	Main category	Loans and advances, debt securities
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities
	Exposure class of the collateral received	Exposures in the form of covered bonds
	Exposures by Credit Quality steps at reporting date of the	CQS 3
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA

s010 r210 c050	Metric	Amount due 30 days [mi]
	Base	Inflows
	Main category	Loans and advances, debt securities
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities. Art 52 (4) Directive 2009/65/EC
	Exposure class of the collateral received	Exposures other than in the form of covered bonds
	Exposures by Credit Quality steps at reporting date of the	CQS 1
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA

s010 r210 c110	Metric	Amount due 30 days [mi]
	Base	Inflows
	Main category	Loans and advances, debt securities
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities. Art 52 (4) Directive 2009/65/EC
	Exposure class of the collateral received	Exposures other than in the form of covered bonds
	Exposures by Credit Quality steps at reporting date of the	CQS 1
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA

s010 r220 c050	Metric	Amount due 30 days [mi]
	Base	Inflows
	Main category	Loans and advances, debt securities
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities. Art 52 (4) Directive 2009/65/EC
	Exposure class of the collateral received	Exposures other than in the form of covered bonds
	Exposures by Credit Quality steps at reporting date of the	CQS 2
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality

| s010 r220 c050 | Specific contract clauses or netting agreements | Secured lending or capital market driven transaction |
| | Specific liquidity requirements | Non higher inflow rate by the CA |

s010 r220 c110	Metric	Amount due 30 days [mi]
	Base	Inflows
	Main category	Loans and advances, debt securities
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities. Art 52 (4) Directive 2009/65/EC
	Exposure class of the collateral received	Exposures other than in the form of covered bonds
	Exposures by Credit Quality steps at reporting date of the	CQS 2
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA

s010 r230 c050	Metric	Amount due 30 days [mi]
	Base	Inflows
	Main category	Loans and advances, debt securities
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities. Art 52 (4) Directive 2009/65/EC
	Exposure class of the collateral received	Exposures other than in the form of covered bonds
	Exposures by Credit Quality steps at reporting date of the	CQS 3
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA

s010 r230 c110	Metric	Amount due 30 days [mi]
	Base	Inflows
	Main category	Loans and advances, debt securities
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities. Art 52 (4) Directive 2009/65/EC
	Exposure class of the collateral received	Exposures other than in the form of covered bonds
	Exposures by Credit Quality steps at reporting date of the	CQS 3
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA

s010 r250 c050	Metric	Amount due 30 days [mi]
	Base	Inflows
	Main category	Loans and advances, debt securities
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities
	Counterparty sector of the collateral	Financial corporations other than credit institutions
	Exposures by Credit Quality steps at reporting date of the	CQS 1
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality

| s010 r250 c050 | Specific contract clauses or netting agreements | Secured lending or capital market driven transaction |
| | Specific liquidity requirements | Non higher inflow rate by the CA |

s010 r250 c110	Metric	Amount due 30 days [mi]
	Base	Inflows
	Main category	Loans and advances, debt securities
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities
	Counterparty sector of the collateral	Financial corporations other than credit institutions
	Exposures by Credit Quality steps at reporting date of the	CQS 1
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA

s010 r260 c050	Metric	Amount due 30 days [mi]
	Base	Inflows
	Main category	Loans and advances, debt securities
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities
	Counterparty sector of the collateral	Financial corporations other than credit institutions
	Exposures by Credit Quality steps at reporting date of the	CQS 2
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA

s010 r260 c110	Metric	Amount due 30 days [mi]
	Base	Inflows
	Main category	Loans and advances, debt securities
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities
	Counterparty sector of the collateral	Financial corporations other than credit institutions
	Exposures by Credit Quality steps at reporting date of the	CQS 2
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA

s010 r270 c050	Metric	Amount due 30 days [mi]
	Base	Inflows
	Main category	Loans and advances, debt securities
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities
	Counterparty sector of the collateral	Financial corporations other than credit institutions
	Exposures by Credit Quality steps at reporting date of the	CQS 3
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality

| s010 r270 c050 | Specific contract clauses or netting agreements | Secured lending or capital market driven transaction |
| | Specific liquidity requirements | Non higher inflow rate by the CA |

s010 r270 c110	Metric	Amount due 30 days [mi]
	Base	Inflows
	Main category	Loans and advances, debt securities
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities
	Counterparty sector of the collateral	Financial corporations other than credit institutions
	Exposures by Credit Quality steps at reporting date of the	CQS 3
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA

s010 r290 c050	Metric	Amount due 30 days [mi]
	Base	Inflows
	Main category	Loans and advances, debt securities
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Own debt instruments issued
	Exposures by Credit Quality steps at reporting date of the	CQS 1
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA

s010 r290 c110	Metric	Amount due 30 days [mi]
	Base	Inflows
	Main category	Loans and advances, debt securities
	Counterparty sector	Central banks
	Collateral/Guarantee	Own debt instruments issued
	Exposures by Credit Quality steps at reporting date of the	CQS 1
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA

s010 r300 c050	Metric	Amount due 30 days [mi]
	Base	Inflows
	Main category	Loans and advances, debt securities
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Own debt instruments issued
	Exposures by Credit Quality steps at reporting date of the	CQS 2
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA

s010 r300 c110

Metric	Amount due 30 days [mi]
Base	Inflows
Main category	Loans and advances, debt securities
Counterparty sector	Central banks
Collateral/Guarantee	Own debt instruments issued
Exposures by Credit Quality steps at reporting date of the	CQS 2
General liquidity requirements	Capped Inflows
Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
Specific liquidity requirements	Non higher inflow rate by the CA

s010 r310 c050

Metric	Amount due 30 days [mi]
Base	Inflows
Main category	Loans and advances, debt securities
Counterparty sector	Counterparties other than central banks
Collateral/Guarantee	Own debt instruments issued
Exposures by Credit Quality steps at reporting date of the	CQS 3
General liquidity requirements	Capped Inflows
Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
Specific liquidity requirements	Non higher inflow rate by the CA

s010 r310 c110

Metric	Amount due 30 days [mi]
Base	Inflows
Main category	Loans and advances, debt securities
Counterparty sector	Central banks
Collateral/Guarantee	Own debt instruments issued
Exposures by Credit Quality steps at reporting date of the	CQS 3
General liquidity requirements	Capped Inflows
Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
Specific liquidity requirements	Non higher inflow rate by the CA

s010 r330 c050

Metric	Amount due 30 days [mi]
Base	Inflows
Main category	Loans and advances, debt securities
Counterparty sector	Counterparties other than central banks
Collateral/Guarantee	Debt securities
Counterparty sector of the collateral	Credit institutions
Exposures by Credit Quality steps at reporting date of the	CQS 1
General liquidity requirements	Capped Inflows
Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
Specific liquidity requirements	Non higher inflow rate by the CA

s010 r330 c110

Metric	Amount due 30 days [mi]
Base	Inflows
Main category	Loans and advances, debt securities

s010 r330 c110	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities
	Counterparty sector of the collateral	Credit institutions
	Exposures by Credit Quality steps at reporting date of the	CQS 1
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA
s010 r340 c050	Metric	Amount due 30 days [mi]
	Base	Inflows
	Main category	Loans and advances, debt securities
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities
	Counterparty sector of the collateral	Credit institutions
	Exposures by Credit Quality steps at reporting date of the	CQS 2
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA
s010 r340 c110	Metric	Amount due 30 days [mi]
	Base	Inflows
	Main category	Loans and advances, debt securities
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities
	Counterparty sector of the collateral	Credit institutions
	Exposures by Credit Quality steps at reporting date of the	CQS 2
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA
s010 r350 c050	Metric	Amount due 30 days [mi]
	Base	Inflows
	Main category	Loans and advances, debt securities
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities
	Counterparty sector of the collateral	Credit institutions
	Exposures by Credit Quality steps at reporting date of the	CQS 3
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA
s010 r350 c110	Metric	Amount due 30 days [mi]
	Base	Inflows
	Main category	Loans and advances, debt securities

s010 r350 c110	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities
	Counterparty sector of the collateral	Credit institutions
	Exposures by Credit Quality steps at reporting date of the	CQS 3
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA
s010 r370 c050	Metric	Amount due 30 days [mi]
	Base	Inflows
	Main category	Loans and advances, debt securities
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities issued. Asset-backed securities. Residential RE
	Exposures by Credit Quality steps at reporting date of the	CQS 1
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA
s010 r370 c110	Metric	Amount due 30 days [mi]
	Base	Inflows
	Main category	Loans and advances, debt securities
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities issued. Asset-backed securities. Residential RE
	Exposures by Credit Quality steps at reporting date of the	CQS 1
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA
s010 r380 c050	Metric	Amount due 30 days [mi]
	Base	Inflows
	Main category	Loans and advances, debt securities
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities issued. Asset-backed securities. Residential RE
	Exposures by Credit Quality steps at reporting date of the	CQS 2
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA
s010 r380 c110	Metric	Amount due 30 days [mi]
	Base	Inflows
	Main category	Loans and advances, debt securities
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities issued. Asset-backed securities. Residential RE
	Exposures by Credit Quality steps at reporting date of the	CQS 2

s010 r380 c110	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA
s010 r390 c050	Metric	Amount due 30 days [mi]
	Base	Inflows
	Main category	Loans and advances, debt securities
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities issued. Asset-backed securities. Residential RE
	Exposures by Credit Quality steps at reporting date of the	CQS 3
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA
s010 r390 c110	Metric	Amount due 30 days [mi]
	Base	Inflows
	Main category	Loans and advances, debt securities
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities issued. Asset-backed securities. Residential RE
	Exposures by Credit Quality steps at reporting date of the	CQS 3
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA
s010 r400 c050	Metric	Amount due 30 days [mi]
	Base	Inflows
	Main category	Loans and advances, debt securities
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Equity instruments listed in a recognised exchange or issued by a financial institution
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA
s010 r400 c110	Metric	Amount due 30 days [mi]
	Base	Inflows
	Main category	Loans and advances, debt securities
	Counterparty sector	Central banks
	Collateral/Guarantee	Equity instruments listed in a recognised exchange or issued by a financial institution
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA
s010 r410 c050	Metric	Amount due 30 days [mi]

s010 r410 c050

Base	Inflows
Main category	Loans and advances, debt securities
Counterparty sector	Counterparties other than central banks
Collateral/Guarantee	Gold
General liquidity requirements	Capped Inflows
Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
Specific liquidity requirements	Non higher inflow rate by the CA

s010 r410 c110

Metric	Amount due 30 days [mi]
Base	Inflows
Main category	Loans and advances, debt securities
Counterparty sector	Central banks
Collateral/Guarantee	Gold
General liquidity requirements	Capped Inflows
Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
Specific liquidity requirements	Non higher inflow rate by the CA

s010 r420 c050

Metric	Amount due 30 days [mi]
Base	Inflows
Main category	Loans and advances, debt securities
Counterparty sector	Counterparties other than central banks
Collateral/Guarantee	Other than liquid assets, financial and non financial corporate bonds, own issuances, RMBS, equities listed on a recognised exchange not self issued or issued by finan
General liquidity requirements	Capped Inflows
Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
Specific liquidity requirements	Non higher inflow rate by the CA

s010 r420 c110

Metric	Amount due 30 days [mi]
Base	Inflows
Main category	Loans and advances, debt securities
Counterparty sector	Central banks
Collateral/Guarantee	Other than liquid assets, financial and non financial corporate bonds, own issuances, RMBS, equities listed on a recognised exchange not self issued or issued by finan
General liquidity requirements	Capped Inflows
Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
Specific liquidity requirements	Non higher inflow rate by the CA

s020 r030 c010

Metric	Amount due 30 days [mi]
Base	Inflows
Main category	Loans and advances, debt securities
Counterparty sector	Counterparties other than central banks
Collateral/Guarantee	Debt securities
Counterparty sector of the collateral	Central governments
Currency of the exposure	<Key value>
General liquidity requirements	Capped Inflows
Liquidity quality of collateral	Extremely high liquidity and credit quality

| s020 r030 c010 | Specific contract clauses or netting agreements | Secured lending or capital market driven transaction |
| | Specific liquidity requirements | Non higher inflow rate by the CA |

s020 r030 c030	Metric	Amount due 30 days [mi]
	Base	Inflows
	Main category	Loans and advances, debt securities
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities
	Counterparty sector of the collateral	Central governments
	Currency of the exposure	<Key value>
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	High liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA

s020 r030 c050	Metric	Amount due 30 days [mi]
	Base	Inflows
	Main category	Loans and advances, debt securities
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities
	Counterparty sector of the collateral	Central governments
	Currency of the exposure	<Key value>
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA

s020 r030 c070	Metric	Amount due 30 days [mi]
	Base	Inflows
	Main category	Loans and advances, debt securities
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities
	Counterparty sector of the collateral	Central governments
	Currency of the exposure	<Key value>
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	Extremely high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA

s020 r030 c090	Metric	Amount due 30 days [mi]
	Base	Inflows
	Main category	Loans and advances, debt securities
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities
	Counterparty sector of the collateral	Central governments
	Currency of the exposure	<Key value>
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	High liquidity and credit quality

| s020 r030 c090 | Specific contract clauses or netting agreements | Secured lending or capital market driven transaction |
| | Specific liquidity requirements | Non higher inflow rate by the CA |

s020 r030 c110	Metric	Amount due 30 days [mi]
	Base	Inflows
	Main category	Loans and advances, debt securities
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities
	Counterparty sector of the collateral	Central governments
	Currency of the exposure	<Key value>
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA

s020 r040 c010	Metric	Amount due 30 days [mi]
	Base	Inflows
	Main category	Loans and advances, debt securities
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities
	Currency of the exposure	<Key value>
	General liquidity requirements	Capped Inflows
	Guarantor of the collateral	Central governments
	Liquidity quality of collateral	Extremely high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA

s020 r040 c030	Metric	Amount due 30 days [mi]
	Base	Inflows
	Main category	Loans and advances, debt securities
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities
	Currency of the exposure	<Key value>
	General liquidity requirements	Capped Inflows
	Guarantor of the collateral	Central governments
	Liquidity quality of collateral	High liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA

s020 r040 c050	Metric	Amount due 30 days [mi]
	Base	Inflows
	Main category	Loans and advances, debt securities
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities
	Currency of the exposure	<Key value>
	General liquidity requirements	Capped Inflows
	Guarantor of the collateral	Central governments
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality

| s020 r040 c050 | Specific contract clauses or netting agreements | Secured lending or capital market driven transaction |
| | Specific liquidity requirements | Non higher inflow rate by the CA |

s020 r040 c070	Metric	Amount due 30 days [mi]
	Base	Inflows
	Main category	Loans and advances, debt securities
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities
	Currency of the exposure	<Key value>
	General liquidity requirements	Capped Inflows
	Guarantor of the collateral	Central governments
	Liquidity quality of collateral	Extremely high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA

s020 r040 c090	Metric	Amount due 30 days [mi]
	Base	Inflows
	Main category	Loans and advances, debt securities
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities
	Currency of the exposure	<Key value>
	General liquidity requirements	Capped Inflows
	Guarantor of the collateral	Central governments
	Liquidity quality of collateral	High liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA

s020 r040 c110	Metric	Amount due 30 days [mi]
	Base	Inflows
	Main category	Loans and advances, debt securities
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities
	Currency of the exposure	<Key value>
	General liquidity requirements	Capped Inflows
	Guarantor of the collateral	Central governments
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA

s020 r060 c010	Metric	Amount due 30 days [mi]
	Base	Inflows
	Main category	Loans and advances, debt securities
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Equity instruments. Liquid underlying assets. Article 404(1)(a)
	Counterparty sector of the collateral	Collective Investment Undertakings
	Currency of the exposure	<Key value>
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	Extremely high liquidity and credit quality

s020 r060 c010	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA
s020 r060 c030	Metric	Amount due 30 days [mi]
	Base	Inflows
	Main category	Loans and advances, debt securities
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Equity instruments. Liquid underlying assets. Article 404(1)(a)
	Counterparty sector of the collateral	Collective Investment Undertakings
	Currency of the exposure	<Key value>
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	High liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA
s020 r060 c050	Metric	Amount due 30 days [mi]
	Base	Inflows
	Main category	Loans and advances, debt securities
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Equity instruments. Liquid underlying assets. Article 404(1)(a)
	Counterparty sector of the collateral	Collective Investment Undertakings
	Currency of the exposure	<Key value>
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA
s020 r060 c070	Metric	Amount due 30 days [mi]
	Base	Inflows
	Main category	Loans and advances, debt securities
	Counterparty sector	Central banks
	Collateral/Guarantee	Equity instruments. Liquid underlying assets. Article 404(1)(a)
	Counterparty sector of the collateral	Collective Investment Undertakings
	Currency of the exposure	<Key value>
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	Extremely high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA
s020 r060 c090	Metric	Amount due 30 days [mi]
	Base	Inflows
	Main category	Loans and advances, debt securities
	Counterparty sector	Central banks
	Collateral/Guarantee	Equity instruments. Liquid underlying assets. Article 404(1)(a)
	Counterparty sector of the collateral	Collective Investment Undertakings
	Currency of the exposure	<Key value>
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	High liquidity and credit quality

| s020 r060 c090 | Specific contract clauses or netting agreements | Secured lending or capital market driven transaction |
| | Specific liquidity requirements | Non higher inflow rate by the CA |

s020 r060 c110	Metric	Amount due 30 days [mi]
	Base	Inflows
	Main category	Loans and advances, debt securities
	Counterparty sector	Central banks
	Collateral/Guarantee	Equity instruments. Liquid underlying assets. Article 404(1)(a)
	Counterparty sector of the collateral	Collective Investment Undertakings
	Currency of the exposure	<Key value>
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA

s020 r070 c010	Metric	Amount due 30 days [mi]
	Base	Inflows
	Main category	Loans and advances, debt securities
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Equity instruments. Liquid underlying assets. Article 404(1)(b)(c)
	Counterparty sector of the collateral	Collective Investment Undertakings
	Currency of the exposure	<Key value>
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	Extremely high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA

s020 r070 c030	Metric	Amount due 30 days [mi]
	Base	Inflows
	Main category	Loans and advances, debt securities
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Equity instruments. Liquid underlying assets. Article 404(1)(b)(c)
	Counterparty sector of the collateral	Collective Investment Undertakings
	Currency of the exposure	<Key value>
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	High liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA

s020 r070 c050	Metric	Amount due 30 days [mi]
	Base	Inflows
	Main category	Loans and advances, debt securities
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Equity instruments. Liquid underlying assets. Article 404(1)(b)(c)
	Counterparty sector of the collateral	Collective Investment Undertakings
	Currency of the exposure	<Key value>
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality

| s020 r070 c050 | Specific contract clauses or netting agreements | Secured lending or capital market driven transaction |
| | Specific liquidity requirements | Non higher inflow rate by the CA |

s020 r070 c070	Metric	Amount due 30 days [mi]
	Base	Inflows
	Main category	Loans and advances, debt securities
	Counterparty sector	Central banks
	Collateral/Guarantee	Equity instruments. Liquid underlying assets. Article 404(1)(b)(c)
	Counterparty sector of the collateral	Collective Investment Undertakings
	Currency of the exposure	<Key value>
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	Extremely high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA

s020 r070 c090	Metric	Amount due 30 days [mi]
	Base	Inflows
	Main category	Loans and advances, debt securities
	Counterparty sector	Central banks
	Collateral/Guarantee	Equity instruments. Liquid underlying assets. Article 404(1)(b)(c)
	Counterparty sector of the collateral	Collective Investment Undertakings
	Currency of the exposure	<Key value>
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	High liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA

s020 r070 c110	Metric	Amount due 30 days [mi]
	Base	Inflows
	Main category	Loans and advances, debt securities
	Counterparty sector	Central banks
	Collateral/Guarantee	Equity instruments. Liquid underlying assets. Article 404(1)(b)(c)
	Counterparty sector of the collateral	Collective Investment Undertakings
	Currency of the exposure	<Key value>
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA

s020 r080 c010	Metric	Amount due 30 days [mi]
	Base	Inflows
	Main category	Loans and advances, debt securities
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Equity instruments. Liquid underlying assets. Article 404(1)(d)
	Counterparty sector of the collateral	Collective Investment Undertakings
	Currency of the exposure	<Key value>
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	Extremely high liquidity and credit quality

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s020 r080 c010	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA
s020 r080 c030	Metric	Amount due 30 days [mi]
	Base	Inflows
	Main category	Loans and advances, debt securities
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Equity instruments. Liquid underlying assets. Article 404(1)(d)
	Counterparty sector of the collateral	Collective Investment Undertakings
	Currency of the exposure	<Key value>
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	High liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA
s020 r080 c050	Metric	Amount due 30 days [mi]
	Base	Inflows
	Main category	Loans and advances, debt securities
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Equity instruments. Liquid underlying assets. Article 404(1)(d)
	Counterparty sector of the collateral	Collective Investment Undertakings
	Currency of the exposure	<Key value>
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA
s020 r080 c070	Metric	Amount due 30 days [mi]
	Base	Inflows
	Main category	Loans and advances, debt securities
	Counterparty sector	Central banks
	Collateral/Guarantee	Equity instruments. Liquid underlying assets. Article 404(1)(d)
	Counterparty sector of the collateral	Collective Investment Undertakings
	Currency of the exposure	<Key value>
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	Extremely high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA
s020 r080 c090	Metric	Amount due 30 days [mi]
	Base	Inflows
	Main category	Loans and advances, debt securities
	Counterparty sector	Central banks
	Collateral/Guarantee	Equity instruments. Liquid underlying assets. Article 404(1)(d)
	Counterparty sector of the collateral	Collective Investment Undertakings
	Currency of the exposure	<Key value>
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	High liquidity and credit quality

| s020 r080 c090 | Specific contract clauses or netting agreements | Secured lending or capital market driven transaction |
| | Specific liquidity requirements | Non higher inflow rate by the CA |

s020 r080 c110	Metric	Amount due 30 days [mi]
	Base	Inflows
	Main category	Loans and advances, debt securities
	Counterparty sector	Central banks
	Collateral/Guarantee	Equity instruments. Liquid underlying assets. Article 404(1)(d)
	Counterparty sector of the collateral	Collective Investment Undertakings
	Currency of the exposure	<Key value>
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA

s020 r090 c010	Metric	Amount due 30 days [mi]
	Base	Inflows
	Main category	Loans and advances, debt securities
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities
	Currency of the exposure	<Key value>
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	Extremely high liquidity and credit quality
	Risk weights of the collateral	0%
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA

s020 r090 c030	Metric	Amount due 30 days [mi]
	Base	Inflows
	Main category	Loans and advances, debt securities
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities
	Currency of the exposure	<Key value>
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	High liquidity and credit quality
	Risk weights of the collateral	0%
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA

s020 r090 c050	Metric	Amount due 30 days [mi]
	Base	Inflows
	Main category	Loans and advances, debt securities
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities
	Currency of the exposure	<Key value>
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Risk weights of the collateral	0%

s020 r090 c050	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA

s020 r090 c070	Metric	Amount due 30 days [mi]
	Base	Inflows
	Main category	Loans and advances, debt securities
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities
	Currency of the exposure	<Key value>
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	Extremely high liquidity and credit quality
	Risk weights of the collateral	0%
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA

s020 r090 c090	Metric	Amount due 30 days [mi]
	Base	Inflows
	Main category	Loans and advances, debt securities
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities
	Currency of the exposure	<Key value>
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	High liquidity and credit quality
	Risk weights of the collateral	0%
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA

s020 r090 c110	Metric	Amount due 30 days [mi]
	Base	Inflows
	Main category	Loans and advances, debt securities
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities
	Currency of the exposure	<Key value>
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Risk weights of the collateral	0%
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA

s020 r100 c010	Metric	Amount due 30 days [mi]
	Base	Inflows
	Main category	Loans and advances, debt securities
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities
	Currency of the exposure	<Key value>
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	Extremely high liquidity and credit quality
	Risk weights of the collateral	20%

s020 r100 c010	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA

s020 r100 c030	Metric	Amount due 30 days [mi]
	Base	Inflows
	Main category	Loans and advances, debt securities
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities
	Currency of the exposure	<Key value>
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	High liquidity and credit quality
	Risk weights of the collateral	20%
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA

s020 r100 c050	Metric	Amount due 30 days [mi]
	Base	Inflows
	Main category	Loans and advances, debt securities
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities
	Currency of the exposure	<Key value>
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Risk weights of the collateral	20%
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA

s020 r100 c070	Metric	Amount due 30 days [mi]
	Base	Inflows
	Main category	Loans and advances, debt securities
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities
	Currency of the exposure	<Key value>
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	Extremely high liquidity and credit quality
	Risk weights of the collateral	20%
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA

s020 r100 c090	Metric	Amount due 30 days [mi]
	Base	Inflows
	Main category	Loans and advances, debt securities
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities
	Currency of the exposure	<Key value>
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	High liquidity and credit quality
	Risk weights of the collateral	20%

| s020 r100 c090 | Specific contract clauses or netting agreements | Secured lending or capital market driven transaction |
| | Specific liquidity requirements | Non higher inflow rate by the CA |

s020 r100 c110	Metric	Amount due 30 days [mi]
	Base	Inflows
	Main category	Loans and advances, debt securities
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities
	Currency of the exposure	<Key value>
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Risk weights of the collateral	20%
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA

s020 r110 c010	Metric	Amount due 30 days [mi]
	Base	Inflows
	Main category	Loans and advances, debt securities
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities
	Counterparty sector of the collateral	Credit Institutions sponsored by a Member State central or regional government
	Currency of the exposure	<Key value>
	General liquidity requirements	Capped Inflows
	Guarantor of the collateral	Member State central or regional government
	Liquidity quality of collateral	Extremely high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA

s020 r110 c030	Metric	Amount due 30 days [mi]
	Base	Inflows
	Main category	Loans and advances, debt securities
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities
	Counterparty sector of the collateral	Credit Institutions sponsored by a Member State central or regional government
	Currency of the exposure	<Key value>
	General liquidity requirements	Capped Inflows
	Guarantor of the collateral	Member State central or regional government
	Liquidity quality of collateral	High liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA

s020 r110 c050	Metric	Amount due 30 days [mi]
	Base	Inflows
	Main category	Loans and advances, debt securities
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities
	Counterparty sector of the collateral	Credit Institutions sponsored by a Member State central or regional government
	Currency of the exposure	<Key value>

s020 r110 c050		
	General liquidity requirements	Capped Inflows
	Guarantor of the collateral	Member State central or regional government
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA

s020 r110 c070		
	Metric	Amount due 30 days [mi]
	Base	Inflows
	Main category	Loans and advances, debt securities
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities
	Counterparty sector of the collateral	Credit Institutions sponsored by a Member State central or regional government
	Currency of the exposure	<Key value>
	General liquidity requirements	Capped Inflows
	Guarantor of the collateral	Member State central or regional government
	Liquidity quality of collateral	Extremely high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA

s020 r110 c090		
	Metric	Amount due 30 days [mi]
	Base	Inflows
	Main category	Loans and advances, debt securities
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities
	Counterparty sector of the collateral	Credit Institutions sponsored by a Member State central or regional government
	Currency of the exposure	<Key value>
	General liquidity requirements	Capped Inflows
	Guarantor of the collateral	Member State central or regional government
	Liquidity quality of collateral	High liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA

s020 r110 c110		
	Metric	Amount due 30 days [mi]
	Base	Inflows
	Main category	Loans and advances, debt securities
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities
	Counterparty sector of the collateral	Credit Institutions sponsored by a Member State central or regional government
	Currency of the exposure	<Key value>
	General liquidity requirements	Capped Inflows
	Guarantor of the collateral	Member State central or regional government
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA

s020 r130 c010		
	Metric	Amount due 30 days [mi]
	Base	Inflows
	Main category	Loans and advances, debt securities

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s020 r130 c010

Counterparty sector	Counterparties other than central banks
Collateral/Guarantee	Debt securities
Counterparty sector of the collateral	Non-financial corporations
Currency of the exposure	<Key value>
Exposures by Credit Quality steps at reporting date of the	CQS 1
General liquidity requirements	Capped Inflows
Liquidity quality of collateral	Extremely high liquidity and credit quality
Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
Specific liquidity requirements	Non higher inflow rate by the CA

s020 r130 c030

Metric	Amount due 30 days [mi]
Base	Inflows
Main category	Loans and advances, debt securities
Counterparty sector	Counterparties other than central banks
Collateral/Guarantee	Debt securities
Counterparty sector of the collateral	Non-financial corporations
Currency of the exposure	<Key value>
Exposures by Credit Quality steps at reporting date of the	CQS 1
General liquidity requirements	Capped Inflows
Liquidity quality of collateral	High liquidity and credit quality
Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
Specific liquidity requirements	Non higher inflow rate by the CA

s020 r130 c050

Metric	Amount due 30 days [mi]
Base	Inflows
Main category	Loans and advances, debt securities
Counterparty sector	Counterparties other than central banks
Collateral/Guarantee	Debt securities
Counterparty sector of the collateral	Non-financial corporations
Currency of the exposure	<Key value>
Exposures by Credit Quality steps at reporting date of the	CQS 1
General liquidity requirements	Capped Inflows
Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
Specific liquidity requirements	Non higher inflow rate by the CA

s020 r130 c070

Metric	Amount due 30 days [mi]
Base	Inflows
Main category	Loans and advances, debt securities
Counterparty sector	Central banks
Collateral/Guarantee	Debt securities
Counterparty sector of the collateral	Non-financial corporations
Currency of the exposure	<Key value>
Exposures by Credit Quality steps at reporting date of the	CQS 1
General liquidity requirements	Capped Inflows
Liquidity quality of collateral	Extremely high liquidity and credit quality
Specific contract clauses or netting agreements	Secured lending or capital market driven transaction

s020 r130 c070	Specific liquidity requirements	Non higher inflow rate by the CA

s020 r130 c090	Metric	Amount due 30 days [mi]
	Base	Inflows
	Main category	Loans and advances, debt securities
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities
	Counterparty sector of the collateral	Non-financial corporations
	Currency of the exposure	<Key value>
	Exposures by Credit Quality steps at reporting date of the	CQS 1
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	High liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA

s020 r130 c110	Metric	Amount due 30 days [mi]
	Base	Inflows
	Main category	Loans and advances, debt securities
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities
	Counterparty sector of the collateral	Non-financial corporations
	Currency of the exposure	<Key value>
	Exposures by Credit Quality steps at reporting date of the	CQS 1
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA

s020 r140 c010	Metric	Amount due 30 days [mi]
	Base	Inflows
	Main category	Loans and advances, debt securities
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities
	Counterparty sector of the collateral	Non-financial corporations
	Currency of the exposure	<Key value>
	Exposures by Credit Quality steps at reporting date of the	CQS 2
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	Extremely high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA

s020 r140 c030	Metric	Amount due 30 days [mi]
	Base	Inflows
	Main category	Loans and advances, debt securities
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities
	Counterparty sector of the collateral	Non-financial corporations
	Currency of the exposure	<Key value>

s020 r140 c030	Exposures by Credit Quality steps at reporting date of the	CQS 2
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	High liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA
s020 r140 c050	Metric	Amount due 30 days [mi]
	Base	Inflows
	Main category	Loans and advances, debt securities
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities
	Counterparty sector of the collateral	Non-financial corporations
	Currency of the exposure	<Key value>
	Exposures by Credit Quality steps at reporting date of the	CQS 2
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA
s020 r140 c070	Metric	Amount due 30 days [mi]
	Base	Inflows
	Main category	Loans and advances, debt securities
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities
	Counterparty sector of the collateral	Non-financial corporations
	Currency of the exposure	<Key value>
	Exposures by Credit Quality steps at reporting date of the	CQS 2
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	Extremely high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA
s020 r140 c090	Metric	Amount due 30 days [mi]
	Base	Inflows
	Main category	Loans and advances, debt securities
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities
	Counterparty sector of the collateral	Non-financial corporations
	Currency of the exposure	<Key value>
	Exposures by Credit Quality steps at reporting date of the	CQS 2
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	High liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA
s020 r140 c110	Metric	Amount due 30 days [mi]
	Base	Inflows
	Main category	Loans and advances, debt securities

s020 r140 c110		
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities
	Counterparty sector of the collateral	Non-financial corporations
	Currency of the exposure	<Key value>
	Exposures by Credit Quality steps at reporting date of the	CQS 2
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA

s020 r150 c010		
	Metric	Amount due 30 days [mi]
	Base	Inflows
	Main category	Loans and advances, debt securities
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities
	Counterparty sector of the collateral	Non-financial corporations
	Currency of the exposure	<Key value>
	Exposures by Credit Quality steps at reporting date of the	CQS 3
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	Extremely high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA

s020 r150 c030		
	Metric	Amount due 30 days [mi]
	Base	Inflows
	Main category	Loans and advances, debt securities
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities
	Counterparty sector of the collateral	Non-financial corporations
	Currency of the exposure	<Key value>
	Exposures by Credit Quality steps at reporting date of the	CQS 3
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	High liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA

s020 r150 c050		
	Metric	Amount due 30 days [mi]
	Base	Inflows
	Main category	Loans and advances, debt securities
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities
	Counterparty sector of the collateral	Non-financial corporations
	Currency of the exposure	<Key value>
	Exposures by Credit Quality steps at reporting date of the	CQS 3
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction

s020 r150 c050	Specific liquidity requirements	Non higher inflow rate by the CA
s020 r150 c070	Metric	Amount due 30 days [mi]
	Base	Inflows
	Main category	Loans and advances, debt securities
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities
	Counterparty sector of the collateral	Non-financial corporations
	Currency of the exposure	<Key value>
	Exposures by Credit Quality steps at reporting date of the	CQS 3
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	Extremely high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA
s020 r150 c090	Metric	Amount due 30 days [mi]
	Base	Inflows
	Main category	Loans and advances, debt securities
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities
	Counterparty sector of the collateral	Non-financial corporations
	Currency of the exposure	<Key value>
	Exposures by Credit Quality steps at reporting date of the	CQS 3
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	High liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA
s020 r150 c110	Metric	Amount due 30 days [mi]
	Base	Inflows
	Main category	Loans and advances, debt securities
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities
	Counterparty sector of the collateral	Non-financial corporations
	Currency of the exposure	<Key value>
	Exposures by Credit Quality steps at reporting date of the	CQS 3
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA
s020 r170 c010	Metric	Amount due 30 days [mi]
	Base	Inflows
	Main category	Loans and advances, debt securities
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities
	Currency of the exposure	<Key value>
	Exposure class of the collateral received	Exposures in the form of covered bonds

COREP

s020 r170 c010	Exposures by Credit Quality steps at reporting date of the	CQS 1
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	Extremely high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA
s020 r170 c030	Metric	Amount due 30 days [mi]
	Base	Inflows
	Main category	Loans and advances, debt securities
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities
	Currency of the exposure	<Key value>
	Exposure class of the collateral received	Exposures in the form of covered bonds
	Exposures by Credit Quality steps at reporting date of the	CQS 1
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	High liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA
s020 r170 c050	Metric	Amount due 30 days [mi]
	Base	Inflows
	Main category	Loans and advances, debt securities
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities
	Currency of the exposure	<Key value>
	Exposure class of the collateral received	Exposures in the form of covered bonds
	Exposures by Credit Quality steps at reporting date of the	CQS 1
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA
s020 r170 c070	Metric	Amount due 30 days [mi]
	Base	Inflows
	Main category	Loans and advances, debt securities
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities
	Currency of the exposure	<Key value>
	Exposure class of the collateral received	Exposures in the form of covered bonds
	Exposures by Credit Quality steps at reporting date of the	CQS 1
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	Extremely high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA
s020 r170 c090	Metric	Amount due 30 days [mi]
	Base	Inflows
	Main category	Loans and advances, debt securities

s020 r170 c090

Counterparty sector	Central banks
Collateral/Guarantee	Debt securities
Currency of the exposure	<Key value>
Exposure class of the collateral received	Exposures in the form of covered bonds
Exposures by Credit Quality steps at reporting date of the	CQS 1
General liquidity requirements	Capped Inflows
Liquidity quality of collateral	High liquidity and credit quality
Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
Specific liquidity requirements	Non higher inflow rate by the CA

s020 r170 c110

Metric	Amount due 30 days [mi]
Base	Inflows
Main category	Loans and advances, debt securities
Counterparty sector	Central banks
Collateral/Guarantee	Debt securities
Currency of the exposure	<Key value>
Exposure class of the collateral received	Exposures in the form of covered bonds
Exposures by Credit Quality steps at reporting date of the	CQS 1
General liquidity requirements	Capped Inflows
Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
Specific liquidity requirements	Non higher inflow rate by the CA

s020 r180 c010

Metric	Amount due 30 days [mi]
Base	Inflows
Main category	Loans and advances, debt securities
Counterparty sector	Counterparties other than central banks
Collateral/Guarantee	Debt securities
Currency of the exposure	<Key value>
Exposure class of the collateral received	Exposures in the form of covered bonds
Exposures by Credit Quality steps at reporting date of the	CQS 2
General liquidity requirements	Capped Inflows
Liquidity quality of collateral	Extremely high liquidity and credit quality
Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
Specific liquidity requirements	Non higher inflow rate by the CA

s020 r180 c030

Metric	Amount due 30 days [mi]
Base	Inflows
Main category	Loans and advances, debt securities
Counterparty sector	Counterparties other than central banks
Collateral/Guarantee	Debt securities
Currency of the exposure	<Key value>
Exposure class of the collateral received	Exposures in the form of covered bonds
Exposures by Credit Quality steps at reporting date of the	CQS 2
General liquidity requirements	Capped Inflows
Liquidity quality of collateral	High liquidity and credit quality
Specific contract clauses or netting agreements	Secured lending or capital market driven transaction

s020 r180 c030	Specific liquidity requirements	Non higher inflow rate by the CA

s020 r180 c050	Metric	Amount due 30 days [mi]
	Base	Inflows
	Main category	Loans and advances, debt securities
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities
	Currency of the exposure	<Key value>
	Exposure class of the collateral received	Exposures in the form of covered bonds
	Exposures by Credit Quality steps at reporting date of the	CQS 2
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA

s020 r180 c070	Metric	Amount due 30 days [mi]
	Base	Inflows
	Main category	Loans and advances, debt securities
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities
	Currency of the exposure	<Key value>
	Exposure class of the collateral received	Exposures in the form of covered bonds
	Exposures by Credit Quality steps at reporting date of the	CQS 2
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	Extremely high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA

s020 r180 c090	Metric	Amount due 30 days [mi]
	Base	Inflows
	Main category	Loans and advances, debt securities
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities
	Currency of the exposure	<Key value>
	Exposure class of the collateral received	Exposures in the form of covered bonds
	Exposures by Credit Quality steps at reporting date of the	CQS 2
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	High liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA

s020 r180 c110	Metric	Amount due 30 days [mi]
	Base	Inflows
	Main category	Loans and advances, debt securities
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities
	Currency of the exposure	<Key value>
	Exposure class of the collateral received	Exposures in the form of covered bonds

s020 r180 c110	Exposures by Credit Quality steps at reporting date of the	CQS 2
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA
s020 r190 c010	Metric	Amount due 30 days [mi]
	Base	Inflows
	Main category	Loans and advances, debt securities
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities
	Currency of the exposure	<Key value>
	Exposure class of the collateral received	Exposures in the form of covered bonds
	Exposures by Credit Quality steps at reporting date of the	CQS 3
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	Extremely high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA
s020 r190 c030	Metric	Amount due 30 days [mi]
	Base	Inflows
	Main category	Loans and advances, debt securities
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities
	Currency of the exposure	<Key value>
	Exposure class of the collateral received	Exposures in the form of covered bonds
	Exposures by Credit Quality steps at reporting date of the	CQS 3
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	High liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA
s020 r190 c050	Metric	Amount due 30 days [mi]
	Base	Inflows
	Main category	Loans and advances, debt securities
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities
	Currency of the exposure	<Key value>
	Exposure class of the collateral received	Exposures in the form of covered bonds
	Exposures by Credit Quality steps at reporting date of the	CQS 3
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA
s020 r190 c070	Metric	Amount due 30 days [mi]
	Base	Inflows
	Main category	Loans and advances, debt securities

s020 r190 c070

Counterparty sector	Central banks
Collateral/Guarantee	Debt securities
Currency of the exposure	<Key value>
Exposure class of the collateral received	Exposures in the form of covered bonds
Exposures by Credit Quality steps at reporting date of the	CQS 3
General liquidity requirements	Capped Inflows
Liquidity quality of collateral	Extremely high liquidity and credit quality
Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
Specific liquidity requirements	Non higher inflow rate by the CA

s020 r190 c090

Metric	Amount due 30 days [mi]
Base	Inflows
Main category	Loans and advances, debt securities
Counterparty sector	Central banks
Collateral/Guarantee	Debt securities
Currency of the exposure	<Key value>
Exposure class of the collateral received	Exposures in the form of covered bonds
Exposures by Credit Quality steps at reporting date of the	CQS 3
General liquidity requirements	Capped Inflows
Liquidity quality of collateral	High liquidity and credit quality
Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
Specific liquidity requirements	Non higher inflow rate by the CA

s020 r190 c110

Metric	Amount due 30 days [mi]
Base	Inflows
Main category	Loans and advances, debt securities
Counterparty sector	Central banks
Collateral/Guarantee	Debt securities
Currency of the exposure	<Key value>
Exposure class of the collateral received	Exposures in the form of covered bonds
Exposures by Credit Quality steps at reporting date of the	CQS 3
General liquidity requirements	Capped Inflows
Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
Specific liquidity requirements	Non higher inflow rate by the CA

s020 r210 c050

Metric	Amount due 30 days [mi]
Base	Inflows
Main category	Loans and advances, debt securities
Counterparty sector	Counterparties other than central banks
Collateral/Guarantee	Debt securities. Art 52 (4) Directive 2009/65/EC
Currency of the exposure	<Key value>
Exposure class of the collateral received	Exposures other than in the form of covered bonds
Exposures by Credit Quality steps at reporting date of the	CQS 1
General liquidity requirements	Capped Inflows
Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
Specific contract clauses or netting agreements	Secured lending or capital market driven transaction

s020 r210 c050	Specific liquidity requirements	Non higher inflow rate by the CA
s020 r210 c110	Metric	Amount due 30 days [mi]
	Base	Inflows
	Main category	Loans and advances, debt securities
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities. Art 52 (4) Directive 2009/65/EC
	Currency of the exposure	<Key value>
	Exposure class of the collateral received	Exposures other than in the form of covered bonds
	Exposures by Credit Quality steps at reporting date of the	CQS 1
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA
s020 r220 c050	Metric	Amount due 30 days [mi]
	Base	Inflows
	Main category	Loans and advances, debt securities
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities. Art 52 (4) Directive 2009/65/EC
	Currency of the exposure	<Key value>
	Exposure class of the collateral received	Exposures other than in the form of covered bonds
	Exposures by Credit Quality steps at reporting date of the	CQS 2
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA
s020 r220 c110	Metric	Amount due 30 days [mi]
	Base	Inflows
	Main category	Loans and advances, debt securities
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities. Art 52 (4) Directive 2009/65/EC
	Currency of the exposure	<Key value>
	Exposure class of the collateral received	Exposures other than in the form of covered bonds
	Exposures by Credit Quality steps at reporting date of the	CQS 2
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA
s020 r230 c050	Metric	Amount due 30 days [mi]
	Base	Inflows
	Main category	Loans and advances, debt securities
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities. Art 52 (4) Directive 2009/65/EC
	Currency of the exposure	<Key value>
	Exposure class of the collateral received	Exposures other than in the form of covered bonds

s020 r230 c050	Exposures by Credit Quality steps at reporting date of the	CQS 3
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA
s020 r230 c110	Metric	Amount due 30 days [mi]
	Base	Inflows
	Main category	Loans and advances, debt securities
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities. Art 52 (4) Directive 2009/65/EC
	Currency of the exposure	<Key value>
	Exposure class of the collateral received	Exposures other than in the form of covered bonds
	Exposures by Credit Quality steps at reporting date of the	CQS 3
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA
s020 r250 c050	Metric	Amount due 30 days [mi]
	Base	Inflows
	Main category	Loans and advances, debt securities
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities
	Counterparty sector of the collateral	Financial corporations other than credit institutions
	Currency of the exposure	<Key value>
	Exposures by Credit Quality steps at reporting date of the	CQS 1
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA
s020 r250 c110	Metric	Amount due 30 days [mi]
	Base	Inflows
	Main category	Loans and advances, debt securities
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities
	Counterparty sector of the collateral	Financial corporations other than credit institutions
	Currency of the exposure	<Key value>
	Exposures by Credit Quality steps at reporting date of the	CQS 1
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA
s020 r260 c050	Metric	Amount due 30 days [mi]
	Base	Inflows
	Main category	Loans and advances, debt securities

s020 r260 c050

Counterparty sector	Counterparties other than central banks
Collateral/Guarantee	Debt securities
Counterparty sector of the collateral	Financial corporations other than credit institutions
Currency of the exposure	<Key value>
Exposures by Credit Quality steps at reporting date of the	CQS 2
General liquidity requirements	Capped Inflows
Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
Specific liquidity requirements	Non higher inflow rate by the CA

s020 r260 c110

Metric	Amount due 30 days [mi]
Base	Inflows
Main category	Loans and advances, debt securities
Counterparty sector	Central banks
Collateral/Guarantee	Debt securities
Counterparty sector of the collateral	Financial corporations other than credit institutions
Currency of the exposure	<Key value>
Exposures by Credit Quality steps at reporting date of the	CQS 2
General liquidity requirements	Capped Inflows
Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
Specific liquidity requirements	Non higher inflow rate by the CA

s020 r270 c050

Metric	Amount due 30 days [mi]
Base	Inflows
Main category	Loans and advances, debt securities
Counterparty sector	Counterparties other than central banks
Collateral/Guarantee	Debt securities
Counterparty sector of the collateral	Financial corporations other than credit institutions
Currency of the exposure	<Key value>
Exposures by Credit Quality steps at reporting date of the	CQS 3
General liquidity requirements	Capped Inflows
Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
Specific liquidity requirements	Non higher inflow rate by the CA

s020 r270 c110

Metric	Amount due 30 days [mi]
Base	Inflows
Main category	Loans and advances, debt securities
Counterparty sector	Central banks
Collateral/Guarantee	Debt securities
Counterparty sector of the collateral	Financial corporations other than credit institutions
Currency of the exposure	<Key value>
Exposures by Credit Quality steps at reporting date of the	CQS 3
General liquidity requirements	Capped Inflows
Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
Specific contract clauses or netting agreements	Secured lending or capital market driven transaction

s020 r270 c110	Specific liquidity requirements	Non higher inflow rate by the CA

s020 r290 c050	Metric	Amount due 30 days [mi]
	Base	Inflows
	Main category	Loans and advances, debt securities
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Own debt instruments issued
	Currency of the exposure	<Key value>
	Exposures by Credit Quality steps at reporting date of the	CQS 1
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA

s020 r290 c110	Metric	Amount due 30 days [mi]
	Base	Inflows
	Main category	Loans and advances, debt securities
	Counterparty sector	Central banks
	Collateral/Guarantee	Own debt instruments issued
	Currency of the exposure	<Key value>
	Exposures by Credit Quality steps at reporting date of the	CQS 1
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA

s020 r300 c050	Metric	Amount due 30 days [mi]
	Base	Inflows
	Main category	Loans and advances, debt securities
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Own debt instruments issued
	Currency of the exposure	<Key value>
	Exposures by Credit Quality steps at reporting date of the	CQS 2
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA

s020 r300 c110	Metric	Amount due 30 days [mi]
	Base	Inflows
	Main category	Loans and advances, debt securities
	Counterparty sector	Central banks
	Collateral/Guarantee	Own debt instruments issued
	Currency of the exposure	<Key value>
	Exposures by Credit Quality steps at reporting date of the	CQS 2
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction

s020 r300 c110	Specific liquidity requirements	Non higher inflow rate by the CA	

s020 r310 c050	Metric	Amount due 30 days [mi]
	Base	Inflows
	Main category	Loans and advances, debt securities
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Own debt instruments issued
	Currency of the exposure	<Key value>
	Exposures by Credit Quality steps at reporting date of the	CQS 3
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA

s020 r310 c110	Metric	Amount due 30 days [mi]
	Base	Inflows
	Main category	Loans and advances, debt securities
	Counterparty sector	Central banks
	Collateral/Guarantee	Own debt instruments issued
	Currency of the exposure	<Key value>
	Exposures by Credit Quality steps at reporting date of the	CQS 3
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA

s020 r330 c050	Metric	Amount due 30 days [mi]
	Base	Inflows
	Main category	Loans and advances, debt securities
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities
	Counterparty sector of the collateral	Credit institutions
	Currency of the exposure	<Key value>
	Exposures by Credit Quality steps at reporting date of the	CQS 1
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA

s020 r330 c110	Metric	Amount due 30 days [mi]
	Base	Inflows
	Main category	Loans and advances, debt securities
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities
	Counterparty sector of the collateral	Credit institutions
	Currency of the exposure	<Key value>
	Exposures by Credit Quality steps at reporting date of the	CQS 1
	General liquidity requirements	Capped Inflows

s020 r330 c110	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA
s020 r340 c050	Metric	Amount due 30 days [mi]
	Base	Inflows
	Main category	Loans and advances, debt securities
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities
	Counterparty sector of the collateral	Credit institutions
	Currency of the exposure	<Key value>
	Exposures by Credit Quality steps at reporting date of the	CQS 2
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA
s020 r340 c110	Metric	Amount due 30 days [mi]
	Base	Inflows
	Main category	Loans and advances, debt securities
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities
	Counterparty sector of the collateral	Credit institutions
	Currency of the exposure	<Key value>
	Exposures by Credit Quality steps at reporting date of the	CQS 2
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA
s020 r350 c050	Metric	Amount due 30 days [mi]
	Base	Inflows
	Main category	Loans and advances, debt securities
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities
	Counterparty sector of the collateral	Credit institutions
	Currency of the exposure	<Key value>
	Exposures by Credit Quality steps at reporting date of the	CQS 3
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA
s020 r350 c110	Metric	Amount due 30 days [mi]
	Base	Inflows
	Main category	Loans and advances, debt securities
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities

s020 r350 c110	Counterparty sector of the collateral	Credit institutions
	Currency of the exposure	<Key value>
	Exposures by Credit Quality steps at reporting date of the	CQS 3
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA
s020 r370 c050	Metric	Amount due 30 days [mi]
	Base	Inflows
	Main category	Loans and advances, debt securities
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities issued. Asset-backed securities. Residential RE
	Currency of the exposure	<Key value>
	Exposures by Credit Quality steps at reporting date of the	CQS 1
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA
s020 r370 c110	Metric	Amount due 30 days [mi]
	Base	Inflows
	Main category	Loans and advances, debt securities
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities issued. Asset-backed securities. Residential RE
	Currency of the exposure	<Key value>
	Exposures by Credit Quality steps at reporting date of the	CQS 1
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA
s020 r380 c050	Metric	Amount due 30 days [mi]
	Base	Inflows
	Main category	Loans and advances, debt securities
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities issued. Asset-backed securities. Residential RE
	Currency of the exposure	<Key value>
	Exposures by Credit Quality steps at reporting date of the	CQS 2
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA
s020 r380 c110	Metric	Amount due 30 days [mi]
	Base	Inflows
	Main category	Loans and advances, debt securities
	Counterparty sector	Central banks

COREP

s020 r380 c110	Collateral/Guarantee	Debt securities issued. Asset-backed securities. Residential RE
	Currency of the exposure	<Key value>
	Exposures by Credit Quality steps at reporting date of the	CQS 2
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA
s020 r390 c050	Metric	Amount due 30 days [mi]
	Base	Inflows
	Main category	Loans and advances, debt securities
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities issued. Asset-backed securities. Residential RE
	Currency of the exposure	<Key value>
	Exposures by Credit Quality steps at reporting date of the	CQS 3
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA
s020 r390 c110	Metric	Amount due 30 days [mi]
	Base	Inflows
	Main category	Loans and advances, debt securities
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities issued. Asset-backed securities. Residential RE
	Currency of the exposure	<Key value>
	Exposures by Credit Quality steps at reporting date of the	CQS 3
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA
s020 r400 c050	Metric	Amount due 30 days [mi]
	Base	Inflows
	Main category	Loans and advances, debt securities
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Equity instruments listed in a recognised exchange or issued by a financial institution
	Currency of the exposure	<Key value>
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA
s020 r400 c110	Metric	Amount due 30 days [mi]
	Base	Inflows
	Main category	Loans and advances, debt securities
	Counterparty sector	Central banks
	Collateral/Guarantee	Equity instruments listed in a recognised exchange or issued by a financial institution

COREP

s020 r400 c110	Currency of the exposure	<Key value>
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA
s020 r410 c050	Metric	Amount due 30 days [mi]
	Base	Inflows
	Main category	Loans and advances, debt securities
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Gold
	Currency of the exposure	<Key value>
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA
s020 r410 c110	Metric	Amount due 30 days [mi]
	Base	Inflows
	Main category	Loans and advances, debt securities
	Counterparty sector	Central banks
	Collateral/Guarantee	Gold
	Currency of the exposure	<Key value>
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA
s020 r420 c050	Metric	Amount due 30 days [mi]
	Base	Inflows
	Main category	Loans and advances, debt securities
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Other than liquid assets, financial and non financial corporate bonds, own issuances, RMBS, equities listed on a recognised exchange not self issued or issued by finan
	Currency of the exposure	<Key value>
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA
s020 r420 c110	Metric	Amount due 30 days [mi]
	Base	Inflows
	Main category	Loans and advances, debt securities
	Counterparty sector	Central banks
	Collateral/Guarantee	Other than liquid assets, financial and non financial corporate bonds, own issuances, RMBS, equities listed on a recognised exchange not self issued or issued by finan
	Currency of the exposure	<Key value>
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction

s020 r420 c110	Specific liquidity requirements	Non higher inflow rate by the CA

C 53.02.b - Liquity Coverage Ratio. Inflows (II) b

s010 r030 c020	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral received
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities
	Counterparty sector of the collateral	Central governments
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	Extremely high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA
	Type of assets with collateral received	Loans and advances, debt securities

s010 r030 c040	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral received
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities
	Counterparty sector of the collateral	Central governments
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	High liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA
	Type of assets with collateral received	Loans and advances, debt securities

s010 r030 c060	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral received
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities
	Counterparty sector of the collateral	Central governments
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA
	Type of assets with collateral received	Loans and advances, debt securities

s010 r030 c080	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral received
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities
	Counterparty sector of the collateral	Central governments
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	Extremely high liquidity and credit quality

s010 r030 c080	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA
	Type of assets with collateral received	Loans and advances, debt securities

s010 r030 c100	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral received
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities
	Counterparty sector of the collateral	Central governments
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	High liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA
	Type of assets with collateral received	Loans and advances, debt securities

s010 r030 c120	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral received
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities
	Counterparty sector of the collateral	Central governments
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA
	Type of assets with collateral received	Loans and advances, debt securities

s010 r040 c020	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral received
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities
	General liquidity requirements	Capped Inflows
	Guarantor of the collateral	Central governments
	Liquidity quality of collateral	Extremely high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA
	Type of assets with collateral received	Loans and advances, debt securities

s010 r040 c040	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral received
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities
	General liquidity requirements	Capped Inflows
	Guarantor of the collateral	Central governments
	Liquidity quality of collateral	High liquidity and credit quality

s010 r040 c040	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA
	Type of assets with collateral received	Loans and advances, debt securities

s010 r040 c060	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral received
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities
	General liquidity requirements	Capped Inflows
	Guarantor of the collateral	Central governments
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA
	Type of assets with collateral received	Loans and advances, debt securities

s010 r040 c080	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral received
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities
	General liquidity requirements	Capped Inflows
	Guarantor of the collateral	Central governments
	Liquidity quality of collateral	Extremely high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA
	Type of assets with collateral received	Loans and advances, debt securities

s010 r040 c100	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral received
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities
	General liquidity requirements	Capped Inflows
	Guarantor of the collateral	Central governments
	Liquidity quality of collateral	High liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA
	Type of assets with collateral received	Loans and advances, debt securities

s010 r040 c120	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral received
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities
	General liquidity requirements	Capped Inflows
	Guarantor of the collateral	Central governments
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality

s010 r040 c120	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA
	Type of assets with collateral received	Loans and advances, debt securities

s010 r060 c020	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral received
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Equity instruments. Liquid underlying assets. Article 404(1)(a)
	Counterparty sector of the collateral	Collective Investment Undertakings
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	Extremely high liquidity and credit quality
	Main Category underlying	Liquid underlying assets. Article 404(1)(a)
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA
	Type of assets with collateral received	Loans and advances, debt securities

s010 r060 c040	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral received
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Equity instruments. Liquid underlying assets. Article 404(1)(a)
	Counterparty sector of the collateral	Collective Investment Undertakings
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	High liquidity and credit quality
	Main Category underlying	Liquid underlying assets. Article 404(1)(a)
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA
	Type of assets with collateral received	Loans and advances, debt securities

s010 r060 c060	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral received
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Equity instruments. Liquid underlying assets. Article 404(1)(a)
	Counterparty sector of the collateral	Collective Investment Undertakings
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Main Category underlying	Liquid underlying assets. Article 404(1)(a)
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA
	Type of assets with collateral received	Loans and advances, debt securities

s010 r060 c080	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral received
	Counterparty sector	Central banks
	Collateral/Guarantee	Equity instruments. Liquid underlying assets. Article 404(1)(a)

s010 r060 c080	Counterparty sector of the collateral	Collective Investment Undertakings
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	Extremely high liquidity and credit quality
	Main Category underlying	Liquid underlying assets. Article 404(1)(a)
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA
	Type of assets with collateral received	Loans and advances, debt securities
s010 r060 c100	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral received
	Counterparty sector	Central banks
	Collateral/Guarantee	Equity instruments. Liquid underlying assets. Article 404(1)(a)
	Counterparty sector of the collateral	Collective Investment Undertakings
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	High liquidity and credit quality
	Main Category underlying	Liquid underlying assets. Article 404(1)(a)
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA
	Type of assets with collateral received	Loans and advances, debt securities
s010 r060 c120	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral received
	Counterparty sector	Central banks
	Collateral/Guarantee	Equity instruments. Liquid underlying assets. Article 404(1)(a)
	Counterparty sector of the collateral	Collective Investment Undertakings
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Main Category underlying	Liquid underlying assets. Article 404(1)(a)
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA
	Type of assets with collateral received	Loans and advances, debt securities
s010 r070 c020	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral received
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Equity instruments. Liquid underlying assets. Article 404(1)(b)(c)
	Counterparty sector of the collateral	Collective Investment Undertakings
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	Extremely high liquidity and credit quality
	Main Category underlying	Liquid underlying assets. Article 404(1)(b)c
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA
	Type of assets with collateral received	Loans and advances, debt securities
s010 r070 c040	Metric	Fair value [mi]

s010 r070 c040

Base	Memorandum items
Main category	Collateral received
Counterparty sector	Counterparties other than central banks
Collateral/Guarantee	Equity instruments. Liquid underlying assets. Article 404(1)(b)(c)
Counterparty sector of the collateral	Collective Investment Undertakings
General liquidity requirements	Capped Inflows
Liquidity quality of collateral	High liquidity and credit quality
Main Category underlying	Liquid underlying assets. Article 404(1)(b)c
Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
Specific liquidity requirements	Non higher inflow rate by the CA
Type of assets with collateral received	Loans and advances, debt securities

s010 r070 c060

Metric	Fair value [mi]
Base	Memorandum items
Main category	Collateral received
Counterparty sector	Counterparties other than central banks
Collateral/Guarantee	Equity instruments. Liquid underlying assets. Article 404(1)(b)(c)
Counterparty sector of the collateral	Collective Investment Undertakings
General liquidity requirements	Capped Inflows
Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
Main Category underlying	Liquid underlying assets. Article 404(1)(b)c
Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
Specific liquidity requirements	Non higher inflow rate by the CA
Type of assets with collateral received	Loans and advances, debt securities

s010 r070 c080

Metric	Fair value [mi]
Base	Memorandum items
Main category	Collateral received
Counterparty sector	Central banks
Collateral/Guarantee	Equity instruments. Liquid underlying assets. Article 404(1)(b)(c)
Counterparty sector of the collateral	Collective Investment Undertakings
General liquidity requirements	Capped Inflows
Liquidity quality of collateral	Extremely high liquidity and credit quality
Main Category underlying	Liquid underlying assets. Article 404(1)(b)c
Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
Specific liquidity requirements	Non higher inflow rate by the CA
Type of assets with collateral received	Loans and advances, debt securities

s010 r070 c100

Metric	Fair value [mi]
Base	Memorandum items
Main category	Collateral received
Counterparty sector	Central banks
Collateral/Guarantee	Equity instruments. Liquid underlying assets. Article 404(1)(b)(c)
Counterparty sector of the collateral	Collective Investment Undertakings
General liquidity requirements	Capped Inflows
Liquidity quality of collateral	High liquidity and credit quality
Main Category underlying	Liquid underlying assets. Article 404(1)(b)c

s010 r070 c100	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA
	Type of assets with collateral received	Loans and advances, debt securities

s010 r070 c120	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral received
	Counterparty sector	Central banks
	Collateral/Guarantee	Equity instruments. Liquid underlying assets. Article 404(1)(b)(c)
	Counterparty sector of the collateral	Collective Investment Undertakings
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Main Category underlying	Liquid underlying assets. Article 404(1)(b)c
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA
	Type of assets with collateral received	Loans and advances, debt securities

s010 r080 c020	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral received
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Equity instruments. Liquid underlying assets. Article 404(1)(d)
	Counterparty sector of the collateral	Collective Investment Undertakings
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	Extremely high liquidity and credit quality
	Main Category underlying	Liquid underlying assets. Article 404(1)(d)
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA
	Type of assets with collateral received	Loans and advances, debt securities

s010 r080 c040	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral received
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Equity instruments. Liquid underlying assets. Article 404(1)(d)
	Counterparty sector of the collateral	Collective Investment Undertakings
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	High liquidity and credit quality
	Main Category underlying	Liquid underlying assets. Article 404(1)(d)
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA
	Type of assets with collateral received	Loans and advances, debt securities

s010 r080 c060	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral received
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Equity instruments. Liquid underlying assets. Article 404(1)(d)

s010 r080 c060	Counterparty sector of the collateral		Collective Investment Undertakings
	General liquidity requirements		Capped Inflows
	Liquidity quality of collateral		Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Main Category underlying		Liquid underlying assets. Article 404(1)(d)
	Specific contract clauses or netting agreements		Secured lending or capital market driven transaction
	Specific liquidity requirements		Non higher inflow rate by the CA
	Type of assets with collateral received		Loans and advances, debt securities
s010 r080 c080	Metric		Fair value [mi]
	Base		Memorandum items
	Main category		Collateral received
	Counterparty sector		Central banks
	Collateral/Guarantee		Equity instruments. Liquid underlying assets. Article 404(1)(d)
	Counterparty sector of the collateral		Collective Investment Undertakings
	General liquidity requirements		Capped Inflows
	Liquidity quality of collateral		Extremely high liquidity and credit quality
	Main Category underlying		Liquid underlying assets. Article 404(1)(d)
	Specific contract clauses or netting agreements		Secured lending or capital market driven transaction
	Specific liquidity requirements		Non higher inflow rate by the CA
	Type of assets with collateral received		Loans and advances, debt securities
s010 r080 c100	Metric		Fair value [mi]
	Base		Memorandum items
	Main category		Collateral received
	Counterparty sector		Central banks
	Collateral/Guarantee		Equity instruments. Liquid underlying assets. Article 404(1)(d)
	Counterparty sector of the collateral		Collective Investment Undertakings
	General liquidity requirements		Capped Inflows
	Liquidity quality of collateral		High liquidity and credit quality
	Main Category underlying		Liquid underlying assets. Article 404(1)(d)
	Specific contract clauses or netting agreements		Secured lending or capital market driven transaction
	Specific liquidity requirements		Non higher inflow rate by the CA
	Type of assets with collateral received		Loans and advances, debt securities
s010 r080 c120	Metric		Fair value [mi]
	Base		Memorandum items
	Main category		Collateral received
	Counterparty sector		Central banks
	Collateral/Guarantee		Equity instruments. Liquid underlying assets. Article 404(1)(d)
	Counterparty sector of the collateral		Collective Investment Undertakings
	General liquidity requirements		Capped Inflows
	Liquidity quality of collateral		Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Main Category underlying		Liquid underlying assets. Article 404(1)(d)
	Specific contract clauses or netting agreements		Secured lending or capital market driven transaction
	Specific liquidity requirements		Non higher inflow rate by the CA
	Type of assets with collateral received		Loans and advances, debt securities
s010 r090 c020	Metric		Fair value [mi]

s010 r090 c020

Base	Memorandum items
Main category	Collateral received
Approach	Standardised Approach
Counterparty sector	Counterparties other than central banks
Collateral/Guarantee	Debt securities
General liquidity requirements	Capped Inflows
Liquidity quality of collateral	Extremely high liquidity and credit quality
Risk weights of the collateral	0%
Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
Specific liquidity requirements	Non higher inflow rate by the CA
Type of assets with collateral received	Loans and advances, debt securities

s010 r090 c040

Metric	Fair value [mi]
Base	Memorandum items
Main category	Collateral received
Approach	Standardised Approach
Counterparty sector	Counterparties other than central banks
Collateral/Guarantee	Debt securities
General liquidity requirements	Capped Inflows
Liquidity quality of collateral	High liquidity and credit quality
Risk weights of the collateral	0%
Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
Specific liquidity requirements	Non higher inflow rate by the CA
Type of assets with collateral received	Loans and advances, debt securities

s010 r090 c060

Metric	Fair value [mi]
Base	Memorandum items
Main category	Collateral received
Approach	Standardised Approach
Counterparty sector	Counterparties other than central banks
Collateral/Guarantee	Debt securities
General liquidity requirements	Capped Inflows
Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
Risk weights of the collateral	0%
Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
Specific liquidity requirements	Non higher inflow rate by the CA
Type of assets with collateral received	Loans and advances, debt securities

s010 r090 c080

Metric	Fair value [mi]
Base	Memorandum items
Main category	Collateral received
Approach	Standardised Approach
Counterparty sector	Central banks
Collateral/Guarantee	Debt securities
General liquidity requirements	Capped Inflows
Liquidity quality of collateral	Extremely high liquidity and credit quality
Risk weights of the collateral	0%

s010 r090 c080	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA
	Type of assets with collateral received	Loans and advances, debt securities

s010 r090 c100	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral received
	Approach	Standardised Approach
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	High liquidity and credit quality
	Risk weights of the collateral	0%
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA
	Type of assets with collateral received	Loans and advances, debt securities

s010 r090 c120	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral received
	Approach	Standardised Approach
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Risk weights of the collateral	0%
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA
	Type of assets with collateral received	Loans and advances, debt securities

s010 r100 c020	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral received
	Approach	Standardised Approach
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	Extremely high liquidity and credit quality
	Risk weights of the collateral	20%
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA
	Type of assets with collateral received	Loans and advances, debt securities

s010 r100 c040	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral received
	Approach	Standardised Approach
	Counterparty sector	Counterparties other than central banks

s010 r100 c040	Collateral/Guarantee	Debt securities
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	High liquidity and credit quality
	Risk weights of the collateral	20%
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA
	Type of assets with collateral received	Loans and advances, debt securities
s010 r100 c060	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral received
	Approach	Standardised Approach
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Risk weights of the collateral	20%
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA
	Type of assets with collateral received	Loans and advances, debt securities
s010 r100 c080	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral received
	Approach	Standardised Approach
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	Extremely high liquidity and credit quality
	Risk weights of the collateral	20%
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA
	Type of assets with collateral received	Loans and advances, debt securities
s010 r100 c100	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral received
	Approach	Standardised Approach
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	High liquidity and credit quality
	Risk weights of the collateral	20%
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA
	Type of assets with collateral received	Loans and advances, debt securities
s010 r100 c120	Metric	Fair value [mi]

s010 r100 c120	Base	Memorandum items
	Main category	Collateral received
	Approach	Standardised Approach
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Risk weights of the collateral	20%
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA
	Type of assets with collateral received	Loans and advances, debt securities
s010 r110 c020	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral received
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities
	Counterparty sector of the collateral	Credit Institutions sponsored by a Member State central or regional government
	General liquidity requirements	Capped Inflows
	Guarantor of the collateral	Member State central or regional government
	Liquidity quality of collateral	Extremely high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA
	Type of assets with collateral received	Loans and advances, debt securities
s010 r110 c040	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral received
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities
	Counterparty sector of the collateral	Credit Institutions sponsored by a Member State central or regional government
	General liquidity requirements	Capped Inflows
	Guarantor of the collateral	Member State central or regional government
	Liquidity quality of collateral	High liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA
	Type of assets with collateral received	Loans and advances, debt securities
s010 r110 c060	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral received
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities
	Counterparty sector of the collateral	Credit Institutions sponsored by a Member State central or regional government
	General liquidity requirements	Capped Inflows
	Guarantor of the collateral	Member State central or regional government
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality

COREP

s010 r110 c060	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA
	Type of assets with collateral received	Loans and advances, debt securities
s010 r110 c080	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral received
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities
	Counterparty sector of the collateral	Credit Institutions sponsored by a Member State central or regional government
	General liquidity requirements	Capped Inflows
	Guarantor of the collateral	Member State central or regional government
	Liquidity quality of collateral	Extremely high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA
	Type of assets with collateral received	Loans and advances, debt securities
s010 r110 c100	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral received
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities
	Counterparty sector of the collateral	Credit Institutions sponsored by a Member State central or regional government
	General liquidity requirements	Capped Inflows
	Guarantor of the collateral	Member State central or regional government
	Liquidity quality of collateral	High liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA
	Type of assets with collateral received	Loans and advances, debt securities
s010 r110 c120	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral received
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities
	Counterparty sector of the collateral	Credit Institutions sponsored by a Member State central or regional government
	General liquidity requirements	Capped Inflows
	Guarantor of the collateral	Member State central or regional government
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA
	Type of assets with collateral received	Loans and advances, debt securities
s010 r130 c020	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral received
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities

s010 r130 c020

Counterparty sector of the collateral	Non-financial corporations
Exposures by Credit Quality steps at reporting date of the	CQS 1
General liquidity requirements	Capped Inflows
Liquidity quality of collateral	Extremely high liquidity and credit quality
Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
Specific liquidity requirements	Non higher inflow rate by the CA
Type of assets with collateral received	Loans and advances, debt securities

s010 r130 c040

Metric	Fair value [mi]
Base	Memorandum items
Main category	Collateral received
Counterparty sector	Counterparties other than central banks
Collateral/Guarantee	Debt securities
Counterparty sector of the collateral	Non-financial corporations
Exposures by Credit Quality steps at reporting date of the	CQS 1
General liquidity requirements	Capped Inflows
Liquidity quality of collateral	High liquidity and credit quality
Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
Specific liquidity requirements	Non higher inflow rate by the CA
Type of assets with collateral received	Loans and advances, debt securities

s010 r130 c060

Metric	Fair value [mi]
Base	Memorandum items
Main category	Collateral received
Counterparty sector	Counterparties other than central banks
Collateral/Guarantee	Debt securities
Counterparty sector of the collateral	Non-financial corporations
Exposures by Credit Quality steps at reporting date of the	CQS 1
General liquidity requirements	Capped Inflows
Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
Specific liquidity requirements	Non higher inflow rate by the CA
Type of assets with collateral received	Loans and advances, debt securities

s010 r130 c080

Metric	Fair value [mi]
Base	Memorandum items
Main category	Collateral received
Counterparty sector	Central banks
Collateral/Guarantee	Debt securities
Counterparty sector of the collateral	Non-financial corporations
Exposures by Credit Quality steps at reporting date of the	CQS 1
General liquidity requirements	Capped Inflows
Liquidity quality of collateral	Extremely high liquidity and credit quality
Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
Specific liquidity requirements	Non higher inflow rate by the CA
Type of assets with collateral received	Loans and advances, debt securities

s010 r130 c100

Metric	Fair value [mi]

s010 r130 c100	Base	Memorandum items
	Main category	Collateral received
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities
	Counterparty sector of the collateral	Non-financial corporations
	Exposures by Credit Quality steps at reporting date of the	CQS 1
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	High liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA
	Type of assets with collateral received	Loans and advances, debt securities
s010 r130 c120	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral received
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities
	Counterparty sector of the collateral	Non-financial corporations
	Exposures by Credit Quality steps at reporting date of the	CQS 1
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA
	Type of assets with collateral received	Loans and advances, debt securities
s010 r140 c020	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral received
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities
	Counterparty sector of the collateral	Non-financial corporations
	Exposures by Credit Quality steps at reporting date of the	CQS 2
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	Extremely high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA
	Type of assets with collateral received	Loans and advances, debt securities
s010 r140 c040	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral received
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities
	Counterparty sector of the collateral	Non-financial corporations
	Exposures by Credit Quality steps at reporting date of the	CQS 2
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	High liquidity and credit quality

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s010 r140 c040	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA
	Type of assets with collateral received	Loans and advances, debt securities
s010 r140 c060	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral received
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities
	Counterparty sector of the collateral	Non-financial corporations
	Exposures by Credit Quality steps at reporting date of the	CQS 2
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA
	Type of assets with collateral received	Loans and advances, debt securities
s010 r140 c080	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral received
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities
	Counterparty sector of the collateral	Non-financial corporations
	Exposures by Credit Quality steps at reporting date of the	CQS 2
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	Extremely high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA
	Type of assets with collateral received	Loans and advances, debt securities
s010 r140 c100	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral received
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities
	Counterparty sector of the collateral	Non-financial corporations
	Exposures by Credit Quality steps at reporting date of the	CQS 2
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	High liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA
	Type of assets with collateral received	Loans and advances, debt securities
s010 r140 c120	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral received
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities

s010 r140 c120	Counterparty sector of the collateral	Non-financial corporations
	Exposures by Credit Quality steps at reporting date of the	CQS 2
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA
	Type of assets with collateral received	Loans and advances, debt securities
s010 r150 c020	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral received
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities
	Counterparty sector of the collateral	Non-financial corporations
	Exposures by Credit Quality steps at reporting date of the	CQS 3
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	Extremely high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA
	Type of assets with collateral received	Loans and advances, debt securities
s010 r150 c040	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral received
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities
	Counterparty sector of the collateral	Non-financial corporations
	Exposures by Credit Quality steps at reporting date of the	CQS 3
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	High liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA
	Type of assets with collateral received	Loans and advances, debt securities
s010 r150 c060	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral received
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities
	Counterparty sector of the collateral	Non-financial corporations
	Exposures by Credit Quality steps at reporting date of the	CQS 3
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA
	Type of assets with collateral received	Loans and advances, debt securities
s010 r150 c080	Metric	Fair value [mi]

s010 r150 c080

Base	Memorandum items
Main category	Collateral received
Counterparty sector	Central banks
Collateral/Guarantee	Debt securities
Counterparty sector of the collateral	Non-financial corporations
Exposures by Credit Quality steps at reporting date of the	CQS 3
General liquidity requirements	Capped Inflows
Liquidity quality of collateral	Extremely high liquidity and credit quality
Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
Specific liquidity requirements	Non higher inflow rate by the CA
Type of assets with collateral received	Loans and advances, debt securities

s010 r150 c100

Metric	Fair value [mi]
Base	Memorandum items
Main category	Collateral received
Counterparty sector	Central banks
Collateral/Guarantee	Debt securities
Counterparty sector of the collateral	Non-financial corporations
Exposures by Credit Quality steps at reporting date of the	CQS 3
General liquidity requirements	Capped Inflows
Liquidity quality of collateral	High liquidity and credit quality
Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
Specific liquidity requirements	Non higher inflow rate by the CA
Type of assets with collateral received	Loans and advances, debt securities

s010 r150 c120

Metric	Fair value [mi]
Base	Memorandum items
Main category	Collateral received
Counterparty sector	Central banks
Collateral/Guarantee	Debt securities
Counterparty sector of the collateral	Non-financial corporations
Exposures by Credit Quality steps at reporting date of the	CQS 3
General liquidity requirements	Capped Inflows
Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
Specific liquidity requirements	Non higher inflow rate by the CA
Type of assets with collateral received	Loans and advances, debt securities

s010 r170 c020

Metric	Fair value [mi]
Base	Memorandum items
Main category	Collateral received
Counterparty sector	Counterparties other than central banks
Collateral/Guarantee	Debt securities
Exposure class of the collateral received	Exposures in the form of covered bonds
Exposures by Credit Quality steps at reporting date of the	CQS 1
General liquidity requirements	Capped Inflows
Liquidity quality of collateral	Extremely high liquidity and credit quality

s010 r170 c020	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction	
	Specific liquidity requirements	Non higher inflow rate by the CA	
	Type of assets with collateral received	Loans and advances, debt securities	

s010 r170 c040	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral received
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities
	Exposure class of the collateral received	Exposures in the form of covered bonds
	Exposures by Credit Quality steps at reporting date of the	CQS 1
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	High liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA
	Type of assets with collateral received	Loans and advances, debt securities

s010 r170 c060	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral received
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities
	Exposure class of the collateral received	Exposures in the form of covered bonds
	Exposures by Credit Quality steps at reporting date of the	CQS 1
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA
	Type of assets with collateral received	Loans and advances, debt securities

s010 r170 c080	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral received
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities
	Exposure class of the collateral received	Exposures in the form of covered bonds
	Exposures by Credit Quality steps at reporting date of the	CQS 1
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	Extremely high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA
	Type of assets with collateral received	Loans and advances, debt securities

s010 r170 c100	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral received
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities

s010 r170 c100

Exposure class of the collateral received	Exposures in the form of covered bonds
Exposures by Credit Quality steps at reporting date of the	CQS 1
General liquidity requirements	Capped Inflows
Liquidity quality of collateral	High liquidity and credit quality
Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
Specific liquidity requirements	Non higher inflow rate by the CA
Type of assets with collateral received	Loans and advances, debt securities

s010 r170 c120

Metric	Fair value [mi]
Base	Memorandum items
Main category	Collateral received
Counterparty sector	Central banks
Collateral/Guarantee	Debt securities
Exposure class of the collateral received	Exposures in the form of covered bonds
Exposures by Credit Quality steps at reporting date of the	CQS 1
General liquidity requirements	Capped Inflows
Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
Specific liquidity requirements	Non higher inflow rate by the CA
Type of assets with collateral received	Loans and advances, debt securities

s010 r180 c020

Metric	Fair value [mi]
Base	Memorandum items
Main category	Collateral received
Approach	Standardised Approach
Counterparty sector	Counterparties other than central banks
Collateral/Guarantee	Debt securities
Exposure class of the collateral received	Exposures in the form of covered bonds
Exposures by Credit Quality steps at reporting date of the	CQS 2
General liquidity requirements	Capped Inflows
Liquidity quality of collateral	Extremely high liquidity and credit quality
Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
Specific liquidity requirements	Non higher inflow rate by the CA
Type of assets with collateral received	Loans and advances, debt securities

s010 r180 c040

Metric	Fair value [mi]
Base	Memorandum items
Main category	Collateral received
Approach	Standardised Approach
Counterparty sector	Counterparties other than central banks
Collateral/Guarantee	Debt securities
Exposure class of the collateral received	Exposures in the form of covered bonds
Exposures by Credit Quality steps at reporting date of the	CQS 2
General liquidity requirements	Capped Inflows
Liquidity quality of collateral	High liquidity and credit quality
Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
Specific liquidity requirements	Non higher inflow rate by the CA

s010 r180 c040	Type of assets with collateral received	Loans and advances, debt securities

s010 r180 c060	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral received
	Approach	Standardised Approach
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities
	Exposure class of the collateral received	Exposures in the form of covered bonds
	Exposures by Credit Quality steps at reporting date of the	CQS 2
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA
	Type of assets with collateral received	Loans and advances, debt securities

s010 r180 c080	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral received
	Approach	Standardised Approach
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities
	Exposure class of the collateral received	Exposures in the form of covered bonds
	Exposures by Credit Quality steps at reporting date of the	CQS 2
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	Extremely high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA
	Type of assets with collateral received	Loans and advances, debt securities

s010 r180 c100	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral received
	Approach	Standardised Approach
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities
	Exposure class of the collateral received	Exposures in the form of covered bonds
	Exposures by Credit Quality steps at reporting date of the	CQS 2
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	High liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA
	Type of assets with collateral received	Loans and advances, debt securities

s010 r180 c120	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral received
	Approach	Standardised Approach

s010 r180 c120

Counterparty sector	Central banks
Collateral/Guarantee	Debt securities
Exposure class of the collateral received	Exposures in the form of covered bonds
Exposures by Credit Quality steps at reporting date of the	CQS 2
General liquidity requirements	Capped Inflows
Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
Specific liquidity requirements	Non higher inflow rate by the CA
Type of assets with collateral received	Loans and advances, debt securities

s010 r190 c020

Metric	Fair value [mi]
Base	Memorandum items
Main category	Collateral received
Approach	Standardised Approach
Counterparty sector	Counterparties other than central banks
Collateral/Guarantee	Debt securities
Exposure class of the collateral received	Exposures in the form of covered bonds
Exposures by Credit Quality steps at reporting date of the	CQS 3
General liquidity requirements	Capped Inflows
Liquidity quality of collateral	Extremely high liquidity and credit quality
Prudential portfolio	Banking book
Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
Specific liquidity requirements	Non higher inflow rate by the CA
Type of assets with collateral received	Loans and advances, debt securities

s010 r190 c040

Metric	Fair value [mi]
Base	Memorandum items
Main category	Collateral received
Approach	Standardised Approach
Counterparty sector	Counterparties other than central banks
Collateral/Guarantee	Debt securities
Exposure class of the collateral received	Exposures in the form of covered bonds
Exposures by Credit Quality steps at reporting date of the	CQS 3
General liquidity requirements	Capped Inflows
Liquidity quality of collateral	High liquidity and credit quality
Prudential portfolio	Banking book
Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
Specific liquidity requirements	Non higher inflow rate by the CA
Type of assets with collateral received	Loans and advances, debt securities

s010 r190 c060

Metric	Fair value [mi]
Base	Memorandum items
Main category	Collateral received
Approach	Standardised Approach
Counterparty sector	Counterparties other than central banks
Collateral/Guarantee	Debt securities
Exposure class of the collateral received	Exposures in the form of covered bonds

s010 r190 c060		
	Exposures by Credit Quality steps at reporting date of the	CQS 3
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Prudential portfolio	Banking book
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA
	Type of assets with collateral received	Loans and advances, debt securities

s010 r190 c080		
	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral received
	Approach	Standardised Approach
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities
	Exposure class of the collateral received	Exposures in the form of covered bonds
	Exposures by Credit Quality steps at reporting date of the	CQS 3
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	Extremely high liquidity and credit quality
	Prudential portfolio	Banking book
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA
	Type of assets with collateral received	Loans and advances, debt securities

s010 r190 c100		
	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral received
	Approach	Standardised Approach
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities
	Exposure class of the collateral received	Exposures in the form of covered bonds
	Exposures by Credit Quality steps at reporting date of the	CQS 3
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	High liquidity and credit quality
	Prudential portfolio	Banking book
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA
	Type of assets with collateral received	Loans and advances, debt securities

s010 r190 c120		
	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral received
	Approach	Standardised Approach
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities
	Exposure class of the collateral received	Exposures in the form of covered bonds
	Exposures by Credit Quality steps at reporting date of the	CQS 3
	General liquidity requirements	Capped Inflows

s010 r190 c120	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Prudential portfolio	Banking book
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA
	Type of assets with collateral received	Loans and advances, debt securities
s010 r210 c060	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral received
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities. Art 52 (4) Directive 2009/65/EC
	Exposure class of the collateral received	Exposures other than in the form of covered bonds
	Exposures by Credit Quality steps at reporting date of the	CQS 1
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA
	Type of assets with collateral received	Loans and advances, debt securities
s010 r210 c120	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral received
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities. Art 52 (4) Directive 2009/65/EC
	Exposure class of the collateral received	Exposures other than in the form of covered bonds
	Exposures by Credit Quality steps at reporting date of the	CQS 1
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA
	Type of assets with collateral received	Loans and advances, debt securities
s010 r220 c060	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral received
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities. Art 52 (4) Directive 2009/65/EC
	Exposure class of the collateral received	Exposures other than in the form of covered bonds
	Exposures by Credit Quality steps at reporting date of the	CQS 2
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA
	Type of assets with collateral received	Loans and advances, debt securities
s010 r220 c120	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral received

s010 r220 c120

Counterparty sector	Central banks
Collateral/Guarantee	Debt securities. Art 52 (4) Directive 2009/65/EC
Exposure class of the collateral received	Exposures other than in the form of covered bonds
Exposures by Credit Quality steps at reporting date of the	CQS 2
General liquidity requirements	Capped Inflows
Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
Specific liquidity requirements	Non higher inflow rate by the CA
Type of assets with collateral received	Loans and advances, debt securities

s010 r230 c060

Metric	Fair value [mi]
Base	Memorandum items
Main category	Collateral received
Counterparty sector	Counterparties other than central banks
Collateral/Guarantee	Debt securities. Art 52 (4) Directive 2009/65/EC
Exposure class of the collateral received	Exposures other than in the form of covered bonds
Exposures by Credit Quality steps at reporting date of the	CQS 3
General liquidity requirements	Capped Inflows
Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
Specific liquidity requirements	Non higher inflow rate by the CA
Type of assets with collateral received	Loans and advances, debt securities

s010 r230 c120

Metric	Fair value [mi]
Base	Memorandum items
Main category	Collateral received
Counterparty sector	Central banks
Collateral/Guarantee	Debt securities. Art 52 (4) Directive 2009/65/EC
Exposure class of the collateral received	Exposures other than in the form of covered bonds
Exposures by Credit Quality steps at reporting date of the	CQS 3
General liquidity requirements	Capped Inflows
Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
Specific liquidity requirements	Non higher inflow rate by the CA
Type of assets with collateral received	Loans and advances, debt securities

s010 r250 c060

Metric	Fair value [mi]
Base	Memorandum items
Main category	Collateral received
Counterparty sector	Counterparties other than central banks
Collateral/Guarantee	Debt securities
Counterparty sector of the collateral	Financial corporations other than credit institutions
Exposures by Credit Quality steps at reporting date of the	CQS 1
General liquidity requirements	Capped Inflows
Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
Specific liquidity requirements	Non higher inflow rate by the CA

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s010 r250 c060	Type of assets with collateral received	Loans and advances, debt securities

s010 r250 c120	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral received
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities
	Counterparty sector of the collateral	Financial corporations other than credit institutions
	Exposures by Credit Quality steps at reporting date of the	CQS 1
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA
	Type of assets with collateral received	Loans and advances, debt securities

s010 r260 c060	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral received
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities
	Counterparty sector of the collateral	Financial corporations other than credit institutions
	Exposures by Credit Quality steps at reporting date of the	CQS 2
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA
	Type of assets with collateral received	Loans and advances, debt securities

s010 r260 c120	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral received
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities
	Counterparty sector of the collateral	Financial corporations other than credit institutions
	Exposures by Credit Quality steps at reporting date of the	CQS 2
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA
	Type of assets with collateral received	Loans and advances, debt securities

s010 r270 c060	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral received
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities
	Counterparty sector of the collateral	Financial corporations other than credit institutions
	Exposures by Credit Quality steps at reporting date of the	CQS 3

s010 r270 c060	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA
	Type of assets with collateral received	Loans and advances, debt securities
s010 r270 c120	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral received
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities
	Counterparty sector of the collateral	Financial corporations other than credit institutions
	Exposures by Credit Quality steps at reporting date of the	CQS 3
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA
	Type of assets with collateral received	Loans and advances, debt securities
s010 r290 c060	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral received
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Own debt instruments issued
	Exposures by Credit Quality steps at reporting date of the	CQS 1
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA
	Type of assets with collateral received	Loans and advances, debt securities
s010 r290 c120	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral received
	Counterparty sector	Central banks
	Collateral/Guarantee	Own debt instruments issued
	Exposures by Credit Quality steps at reporting date of the	CQS 1
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA
	Type of assets with collateral received	Loans and advances, debt securities
s010 r300 c060	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral received
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Own debt instruments issued

s010 r300 c060	Exposures by Credit Quality steps at reporting date of the	CQS 2
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA
	Type of assets with collateral received	Loans and advances, debt securities
s010 r300 c120	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral received
	Counterparty sector	Central banks
	Collateral/Guarantee	Own debt instruments issued
	Exposures by Credit Quality steps at reporting date of the	CQS 2
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA
	Type of assets with collateral received	Loans and advances, debt securities
s010 r310 c060	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral received
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Own debt instruments issued
	Exposures by Credit Quality steps at reporting date of the	CQS 3
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA
	Type of assets with collateral received	Loans and advances, debt securities
s010 r310 c120	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral received
	Counterparty sector	Central banks
	Collateral/Guarantee	Own debt instruments issued
	Exposures by Credit Quality steps at reporting date of the	CQS 3
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA
	Type of assets with collateral received	Loans and advances, debt securities
s010 r330 c060	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral received
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities

s010 r330 c060	Counterparty sector of the collateral	Credit institutions
	Exposures by Credit Quality steps at reporting date of the	CQS 1
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA
	Type of assets with collateral received	Loans and advances, debt securities
s010 r330 c120	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral received
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities
	Counterparty sector of the collateral	Credit institutions
	Exposures by Credit Quality steps at reporting date of the	CQS 1
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA
	Type of assets with collateral received	Loans and advances, debt securities
s010 r340 c060	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral received
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities
	Counterparty sector of the collateral	Credit institutions
	Exposures by Credit Quality steps at reporting date of the	CQS 2
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA
	Type of assets with collateral received	Loans and advances, debt securities
s010 r340 c120	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral received
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities
	Counterparty sector of the collateral	Credit institutions
	Exposures by Credit Quality steps at reporting date of the	CQS 2
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA
	Type of assets with collateral received	Loans and advances, debt securities
s010 r350 c060	Metric	Fair value [mi]

s010 r350 c060

Base	Memorandum items
Main category	Collateral received
Counterparty sector	Counterparties other than central banks
Collateral/Guarantee	Debt securities
Counterparty sector of the collateral	Credit institutions
Exposures by Credit Quality steps at reporting date of the	CQS 3
General liquidity requirements	Capped Inflows
Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
Specific liquidity requirements	Non higher inflow rate by the CA
Type of assets with collateral received	Loans and advances, debt securities

s010 r350 c120

Metric	Fair value [mi]
Base	Memorandum items
Main category	Collateral received
Counterparty sector	Central banks
Collateral/Guarantee	Debt securities
Counterparty sector of the collateral	Credit institutions
Exposures by Credit Quality steps at reporting date of the	CQS 3
General liquidity requirements	Capped Inflows
Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
Specific liquidity requirements	Non higher inflow rate by the CA
Type of assets with collateral received	Loans and advances, debt securities

s010 r370 c060

Metric	Fair value [mi]
Base	Memorandum items
Main category	Collateral received
Counterparty sector	Counterparties other than central banks
Collateral/Guarantee	Debt securities issued. Asset-backed securities. Residential RE
Exposures by Credit Quality steps at reporting date of the	CQS 1
General liquidity requirements	Capped Inflows
Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
Main Category underlying	Real estate. Residential
Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
Specific liquidity requirements	Non higher inflow rate by the CA
Type of assets with collateral received	Loans and advances, debt securities

s010 r370 c120

Metric	Fair value [mi]
Base	Memorandum items
Main category	Collateral received
Counterparty sector	Central banks
Collateral/Guarantee	Debt securities issued. Asset-backed securities. Residential RE
Exposures by Credit Quality steps at reporting date of the	CQS 1
General liquidity requirements	Capped Inflows
Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
Main Category underlying	Real estate. Residential

s010 r370 c120	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA
	Type of assets with collateral received	Loans and advances, debt securities

s010 r380 c060	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral received
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities issued. Asset-backed securities. Residential RE
	Exposures by Credit Quality steps at reporting date of the	CQS 2
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Main Category underlying	Real estate. Residential
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA
	Type of assets with collateral received	Loans and advances, debt securities

s010 r380 c120	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral received
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities issued. Asset-backed securities. Residential RE
	Exposures by Credit Quality steps at reporting date of the	CQS 2
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Main Category underlying	Real estate. Residential
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA
	Type of assets with collateral received	Loans and advances, debt securities

s010 r390 c060	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral received
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities issued. Asset-backed securities. Residential RE
	Exposures by Credit Quality steps at reporting date of the	CQS 3
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Main Category underlying	Real estate. Residential
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA
	Type of assets with collateral received	Loans and advances, debt securities

s010 r390 c120	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral received
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities issued. Asset-backed securities. Residential RE

s010 r390 c120	Exposures by Credit Quality steps at reporting date of the	CQS 3
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Main Category underlying	Real estate. Residential
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA
	Type of assets with collateral received	Loans and advances, debt securities
s010 r400 c060	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral received
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Equity instruments listed in a recognised exchange or issued by a financial institution
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA
	Type of assets with collateral received	Loans and advances, debt securities
s010 r400 c120	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral received
	Counterparty sector	Central banks
	Collateral/Guarantee	Equity instruments listed in a recognised exchange or issued by a financial institution
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA
	Type of assets with collateral received	Loans and advances, debt securities
s010 r410 c060	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral received
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Gold
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA
	Type of assets with collateral received	Loans and advances, debt securities
s010 r410 c120	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral received
	Counterparty sector	Central banks
	Collateral/Guarantee	Gold
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality

s010 r410 c120	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA
	Type of assets with collateral received	Loans and advances, debt securities

s010 r420 c060	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral received
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Other than liquid assets, financial and non financial corporate bonds, own issuances, RMBS, equities listed on a recognised exchange not self issued or issued by finan
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA
	Type of assets with collateral received	Loans and advances, debt securities

s010 r420 c120	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral received
	Counterparty sector	Central banks
	Collateral/Guarantee	Other than liquid assets, financial and non financial corporate bonds, own issuances, RMBS, equities listed on a recognised exchange not self issued or issued by finan
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA
	Type of assets with collateral received	Loans and advances, debt securities

s020 r030 c020	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral received
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities
	Counterparty sector of the collateral	Central governments
	Currency of the exposure	<Key value>
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	Extremely high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA
	Type of assets with collateral received	Loans and advances, debt securities

s020 r030 c040	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral received
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities
	Counterparty sector of the collateral	Central governments
	Currency of the exposure	<Key value>
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	High liquidity and credit quality

s020 r030 c040	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA
	Type of assets with collateral received	Loans and advances, debt securities

s020 r030 c060	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral received
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities
	Counterparty sector of the collateral	Central governments
	Currency of the exposure	<Key value>
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA
	Type of assets with collateral received	Loans and advances, debt securities

s020 r030 c080	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral received
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities
	Counterparty sector of the collateral	Central governments
	Currency of the exposure	<Key value>
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	Extremely high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA
	Type of assets with collateral received	Loans and advances, debt securities

s020 r030 c100	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral received
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities
	Counterparty sector of the collateral	Central governments
	Currency of the exposure	<Key value>
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	High liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA
	Type of assets with collateral received	Loans and advances, debt securities

s020 r030 c120	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral received
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities

s020 r030 c120	Counterparty sector of the collateral	Central governments
	Currency of the exposure	<Key value>
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA
	Type of assets with collateral received	Loans and advances, debt securities
s020 r040 c020	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral received
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities
	Currency of the exposure	<Key value>
	General liquidity requirements	Capped Inflows
	Guarantor of the collateral	Central governments
	Liquidity quality of collateral	Extremely high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA
	Type of assets with collateral received	Loans and advances, debt securities
s020 r040 c040	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral received
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities
	Currency of the exposure	<Key value>
	General liquidity requirements	Capped Inflows
	Guarantor of the collateral	Central governments
	Liquidity quality of collateral	High liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA
	Type of assets with collateral received	Loans and advances, debt securities
s020 r040 c060	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral received
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities
	Currency of the exposure	<Key value>
	General liquidity requirements	Capped Inflows
	Guarantor of the collateral	Central governments
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA
	Type of assets with collateral received	Loans and advances, debt securities
s020 r040 c080	Metric	Fair value [mi]

s020 r040 c080	Base	Memorandum items
	Main category	Collateral received
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities
	Currency of the exposure	<Key value>
	General liquidity requirements	Capped Inflows
	Guarantor of the collateral	Central governments
	Liquidity quality of collateral	Extremely high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA
	Type of assets with collateral received	Loans and advances, debt securities
s020 r040 c100	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral received
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities
	Currency of the exposure	<Key value>
	General liquidity requirements	Capped Inflows
	Guarantor of the collateral	Central governments
	Liquidity quality of collateral	High liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA
	Type of assets with collateral received	Loans and advances, debt securities
s020 r040 c120	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral received
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities
	Currency of the exposure	<Key value>
	General liquidity requirements	Capped Inflows
	Guarantor of the collateral	Central governments
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA
	Type of assets with collateral received	Loans and advances, debt securities
s020 r060 c020	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral received
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Equity instruments. Liquid underlying assets. Article 404(1)(a)
	Counterparty sector of the collateral	Collective Investment Undertakings
	Currency of the exposure	<Key value>
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	Extremely high liquidity and credit quality

s020 r060 c020

Main Category underlying	Liquid underlying assets. Article 404(1)(a)
Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
Specific liquidity requirements	Non higher inflow rate by the CA
Type of assets with collateral received	Loans and advances, debt securities

s020 r060 c040

Metric	Fair value [mi]
Base	Memorandum items
Main category	Collateral received
Counterparty sector	Counterparties other than central banks
Collateral/Guarantee	Equity instruments. Liquid underlying assets. Article 404(1)(a)
Counterparty sector of the collateral	Collective Investment Undertakings
Currency of the exposure	<Key value>
General liquidity requirements	Capped Inflows
Liquidity quality of collateral	High liquidity and credit quality
Main Category underlying	Liquid underlying assets. Article 404(1)(a)
Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
Specific liquidity requirements	Non higher inflow rate by the CA
Type of assets with collateral received	Loans and advances, debt securities

s020 r060 c060

Metric	Fair value [mi]
Base	Memorandum items
Main category	Collateral received
Counterparty sector	Counterparties other than central banks
Collateral/Guarantee	Equity instruments. Liquid underlying assets. Article 404(1)(a)
Counterparty sector of the collateral	Collective Investment Undertakings
Currency of the exposure	<Key value>
General liquidity requirements	Capped Inflows
Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
Main Category underlying	Liquid underlying assets. Article 404(1)(a)
Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
Specific liquidity requirements	Non higher inflow rate by the CA
Type of assets with collateral received	Loans and advances, debt securities

s020 r060 c080

Metric	Fair value [mi]
Base	Memorandum items
Main category	Collateral received
Counterparty sector	Central banks
Collateral/Guarantee	Equity instruments. Liquid underlying assets. Article 404(1)(a)
Counterparty sector of the collateral	Collective Investment Undertakings
Currency of the exposure	<Key value>
General liquidity requirements	Capped Inflows
Liquidity quality of collateral	Extremely high liquidity and credit quality
Main Category underlying	Liquid underlying assets. Article 404(1)(a)
Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
Specific liquidity requirements	Non higher inflow rate by the CA
Type of assets with collateral received	Loans and advances, debt securities

s020 r060 c100

Metric	Fair value [mi]

s020 r060 c100

Base	Memorandum items
Main category	Collateral received
Counterparty sector	Central banks
Collateral/Guarantee	Equity instruments. Liquid underlying assets. Article 404(1)(a)
Counterparty sector of the collateral	Collective Investment Undertakings
Currency of the exposure	<Key value>
General liquidity requirements	Capped Inflows
Liquidity quality of collateral	High liquidity and credit quality
Main Category underlying	Liquid underlying assets. Article 404(1)(a)
Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
Specific liquidity requirements	Non higher inflow rate by the CA
Type of assets with collateral received	Loans and advances, debt securities

s020 r060 c120

Metric	Fair value [mi]
Base	Memorandum items
Main category	Collateral received
Counterparty sector	Central banks
Collateral/Guarantee	Equity instruments. Liquid underlying assets. Article 404(1)(a)
Counterparty sector of the collateral	Collective Investment Undertakings
Currency of the exposure	<Key value>
General liquidity requirements	Capped Inflows
Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
Main Category underlying	Liquid underlying assets. Article 404(1)(a)
Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
Specific liquidity requirements	Non higher inflow rate by the CA
Type of assets with collateral received	Loans and advances, debt securities

s020 r070 c020

Metric	Fair value [mi]
Base	Memorandum items
Main category	Collateral received
Counterparty sector	Counterparties other than central banks
Collateral/Guarantee	Equity instruments. Liquid underlying assets. Article 404(1)(b)(c)
Counterparty sector of the collateral	Collective Investment Undertakings
Currency of the exposure	<Key value>
General liquidity requirements	Capped Inflows
Liquidity quality of collateral	Extremely high liquidity and credit quality
Main Category underlying	Liquid underlying assets. Article 404(1)(b)c
Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
Specific liquidity requirements	Non higher inflow rate by the CA
Type of assets with collateral received	Loans and advances, debt securities

s020 r070 c040

Metric	Fair value [mi]
Base	Memorandum items
Main category	Collateral received
Counterparty sector	Counterparties other than central banks
Collateral/Guarantee	Equity instruments. Liquid underlying assets. Article 404(1)(b)(c)
Counterparty sector of the collateral	Collective Investment Undertakings

s020 r070 c040

Currency of the exposure	<Key value>
General liquidity requirements	Capped Inflows
Liquidity quality of collateral	High liquidity and credit quality
Main Category underlying	Liquid underlying assets. Article 404(1)(b)c
Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
Specific liquidity requirements	Non higher inflow rate by the CA
Type of assets with collateral received	Loans and advances, debt securities

s020 r070 c060

Metric	Fair value [mi]
Base	Memorandum items
Main category	Collateral received
Counterparty sector	Counterparties other than central banks
Collateral/Guarantee	Equity instruments. Liquid underlying assets. Article 404(1)(b)(c)
Counterparty sector of the collateral	Collective Investment Undertakings
Currency of the exposure	<Key value>
General liquidity requirements	Capped Inflows
Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
Main Category underlying	Liquid underlying assets. Article 404(1)(b)c
Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
Specific liquidity requirements	Non higher inflow rate by the CA
Type of assets with collateral received	Loans and advances, debt securities

s020 r070 c080

Metric	Fair value [mi]
Base	Memorandum items
Main category	Collateral received
Counterparty sector	Central banks
Collateral/Guarantee	Equity instruments. Liquid underlying assets. Article 404(1)(b)(c)
Counterparty sector of the collateral	Collective Investment Undertakings
Currency of the exposure	<Key value>
General liquidity requirements	Capped Inflows
Liquidity quality of collateral	Extremely high liquidity and credit quality
Main Category underlying	Liquid underlying assets. Article 404(1)(b)c
Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
Specific liquidity requirements	Non higher inflow rate by the CA
Type of assets with collateral received	Loans and advances, debt securities

s020 r070 c100

Metric	Fair value [mi]
Base	Memorandum items
Main category	Collateral received
Counterparty sector	Central banks
Collateral/Guarantee	Equity instruments. Liquid underlying assets. Article 404(1)(b)(c)
Counterparty sector of the collateral	Collective Investment Undertakings
Currency of the exposure	<Key value>
General liquidity requirements	Capped Inflows
Liquidity quality of collateral	High liquidity and credit quality
Main Category underlying	Liquid underlying assets. Article 404(1)(b)c
Specific contract clauses or netting agreements	Secured lending or capital market driven transaction

s020 r070 c100

Specific liquidity requirements	Non higher inflow rate by the CA
Type of assets with collateral received	Loans and advances, debt securities

s020 r070 c120

Metric	Fair value [mi]
Base	Memorandum items
Main category	Collateral received
Counterparty sector	Central banks
Collateral/Guarantee	Equity instruments. Liquid underlying assets. Article 404(1)(b)(c)
Counterparty sector of the collateral	Collective Investment Undertakings
Currency of the exposure	<Key value>
General liquidity requirements	Capped Inflows
Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
Main Category underlying	Liquid underlying assets. Article 404(1)(b)c
Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
Specific liquidity requirements	Non higher inflow rate by the CA
Type of assets with collateral received	Loans and advances, debt securities

s020 r080 c020

Metric	Fair value [mi]
Base	Memorandum items
Main category	Collateral received
Counterparty sector	Counterparties other than central banks
Collateral/Guarantee	Equity instruments. Liquid underlying assets. Article 404(1)(d)
Counterparty sector of the collateral	Collective Investment Undertakings
Currency of the exposure	<Key value>
General liquidity requirements	Capped Inflows
Liquidity quality of collateral	Extremely high liquidity and credit quality
Main Category underlying	Liquid underlying assets. Article 404(1)(d)
Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
Specific liquidity requirements	Non higher inflow rate by the CA
Type of assets with collateral received	Loans and advances, debt securities

s020 r080 c040

Metric	Fair value [mi]
Base	Memorandum items
Main category	Collateral received
Counterparty sector	Counterparties other than central banks
Collateral/Guarantee	Equity instruments. Liquid underlying assets. Article 404(1)(d)
Counterparty sector of the collateral	Collective Investment Undertakings
Currency of the exposure	<Key value>
General liquidity requirements	Capped Inflows
Liquidity quality of collateral	High liquidity and credit quality
Main Category underlying	Liquid underlying assets. Article 404(1)(d)
Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
Specific liquidity requirements	Non higher inflow rate by the CA
Type of assets with collateral received	Loans and advances, debt securities

s020 r080 c060

Metric	Fair value [mi]
Base	Memorandum items
Main category	Collateral received

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s020 r080 c060

Counterparty sector	Counterparties other than central banks
Collateral/Guarantee	Equity instruments. Liquid underlying assets. Article 404(1)(d)
Counterparty sector of the collateral	Collective Investment Undertakings
Currency of the exposure	<Key value>
General liquidity requirements	Capped Inflows
Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
Main Category underlying	Liquid underlying assets. Article 404(1)(d)
Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
Specific liquidity requirements	Non higher inflow rate by the CA
Type of assets with collateral received	Loans and advances, debt securities

s020 r080 c080

Metric	Fair value [mi]
Base	Memorandum items
Main category	Collateral received
Counterparty sector	Central banks
Collateral/Guarantee	Equity instruments. Liquid underlying assets. Article 404(1)(d)
Counterparty sector of the collateral	Collective Investment Undertakings
Currency of the exposure	<Key value>
General liquidity requirements	Capped Inflows
Liquidity quality of collateral	Extremely high liquidity and credit quality
Main Category underlying	Liquid underlying assets. Article 404(1)(d)
Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
Specific liquidity requirements	Non higher inflow rate by the CA
Type of assets with collateral received	Loans and advances, debt securities

s020 r080 c100

Metric	Fair value [mi]
Base	Memorandum items
Main category	Collateral received
Counterparty sector	Central banks
Collateral/Guarantee	Equity instruments. Liquid underlying assets. Article 404(1)(d)
Counterparty sector of the collateral	Collective Investment Undertakings
Currency of the exposure	<Key value>
General liquidity requirements	Capped Inflows
Liquidity quality of collateral	High liquidity and credit quality
Main Category underlying	Liquid underlying assets. Article 404(1)(d)
Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
Specific liquidity requirements	Non higher inflow rate by the CA
Type of assets with collateral received	Loans and advances, debt securities

s020 r080 c120

Metric	Fair value [mi]
Base	Memorandum items
Main category	Collateral received
Counterparty sector	Central banks
Collateral/Guarantee	Equity instruments. Liquid underlying assets. Article 404(1)(d)
Counterparty sector of the collateral	Collective Investment Undertakings
Currency of the exposure	<Key value>
General liquidity requirements	Capped Inflows

s020 r080 c120	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Main Category underlying	Liquid underlying assets. Article 404(1)(d)
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA
	Type of assets with collateral received	Loans and advances, debt securities
s020 r090 c020	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral received
	Approach	Standardised Approach
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities
	Currency of the exposure	<Key value>
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	Extremely high liquidity and credit quality
	Risk weights of the collateral	0%
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA
	Type of assets with collateral received	Loans and advances, debt securities
s020 r090 c040	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral received
	Approach	Standardised Approach
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities
	Currency of the exposure	<Key value>
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	High liquidity and credit quality
	Risk weights of the collateral	0%
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA
	Type of assets with collateral received	Loans and advances, debt securities
s020 r090 c060	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral received
	Approach	Standardised Approach
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities
	Currency of the exposure	<Key value>
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Risk weights of the collateral	0%
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA
	Type of assets with collateral received	Loans and advances, debt securities

s020 r090 c080

Metric	Fair value [mi]
Base	Memorandum items
Main category	Collateral received
Approach	Standardised Approach
Counterparty sector	Central banks
Collateral/Guarantee	Debt securities
Currency of the exposure	<Key value>
General liquidity requirements	Capped Inflows
Liquidity quality of collateral	Extremely high liquidity and credit quality
Risk weights of the collateral	0%
Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
Specific liquidity requirements	Non higher inflow rate by the CA
Type of assets with collateral received	Loans and advances, debt securities

s020 r090 c100

Metric	Fair value [mi]
Base	Memorandum items
Main category	Collateral received
Approach	Standardised Approach
Counterparty sector	Central banks
Collateral/Guarantee	Debt securities
Currency of the exposure	<Key value>
General liquidity requirements	Capped Inflows
Liquidity quality of collateral	High liquidity and credit quality
Risk weights of the collateral	0%
Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
Specific liquidity requirements	Non higher inflow rate by the CA
Type of assets with collateral received	Loans and advances, debt securities

s020 r090 c120

Metric	Fair value [mi]
Base	Memorandum items
Main category	Collateral received
Approach	Standardised Approach
Counterparty sector	Central banks
Collateral/Guarantee	Debt securities
Currency of the exposure	<Key value>
General liquidity requirements	Capped Inflows
Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
Risk weights of the collateral	0%
Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
Specific liquidity requirements	Non higher inflow rate by the CA
Type of assets with collateral received	Loans and advances, debt securities

s020 r100 c020

Metric	Fair value [mi]
Base	Memorandum items
Main category	Collateral received
Approach	Standardised Approach
Counterparty sector	Counterparties other than central banks

s020 r100 c020		Collateral/Guarantee	Debt securities
		Currency of the exposure	<Key value>
		General liquidity requirements	Capped Inflows
		Liquidity quality of collateral	Extremely high liquidity and credit quality
		Risk weights of the collateral	20%
		Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
		Specific liquidity requirements	Non higher inflow rate by the CA
		Type of assets with collateral received	Loans and advances, debt securities
s020 r100 c040		Metric	Fair value [mi]
		Base	Memorandum items
		Main category	Collateral received
		Approach	Standardised Approach
		Counterparty sector	Counterparties other than central banks
		Collateral/Guarantee	Debt securities
		Currency of the exposure	<Key value>
		General liquidity requirements	Capped Inflows
		Liquidity quality of collateral	High liquidity and credit quality
		Risk weights of the collateral	20%
		Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
		Specific liquidity requirements	Non higher inflow rate by the CA
		Type of assets with collateral received	Loans and advances, debt securities
s020 r100 c060		Metric	Fair value [mi]
		Base	Memorandum items
		Main category	Collateral received
		Approach	Standardised Approach
		Counterparty sector	Counterparties other than central banks
		Collateral/Guarantee	Debt securities
		Currency of the exposure	<Key value>
		General liquidity requirements	Capped Inflows
		Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
		Risk weights of the collateral	20%
		Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
		Specific liquidity requirements	Non higher inflow rate by the CA
		Type of assets with collateral received	Loans and advances, debt securities
s020 r100 c080		Metric	Fair value [mi]
		Base	Memorandum items
		Main category	Collateral received
		Approach	Standardised Approach
		Counterparty sector	Central banks
		Collateral/Guarantee	Debt securities
		Currency of the exposure	<Key value>
		General liquidity requirements	Capped Inflows
		Liquidity quality of collateral	Extremely high liquidity and credit quality
		Risk weights of the collateral	20%

s020 r100 c080	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA
	Type of assets with collateral received	Loans and advances, debt securities

s020 r100 c100	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral received
	Approach	Standardised Approach
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities
	Currency of the exposure	<Key value>
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	High liquidity and credit quality
	Risk weights of the collateral	20%
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA
	Type of assets with collateral received	Loans and advances, debt securities

s020 r100 c120	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral received
	Approach	Standardised Approach
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities
	Currency of the exposure	<Key value>
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Risk weights of the collateral	20%
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA
	Type of assets with collateral received	Loans and advances, debt securities

s020 r110 c020	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral received
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities
	Counterparty sector of the collateral	Credit Institutions sponsored by a Member State central or regional government
	Currency of the exposure	<Key value>
	General liquidity requirements	Capped Inflows
	Guarantor of the collateral	Member State central or regional government
	Liquidity quality of collateral	Extremely high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA
	Type of assets with collateral received	Loans and advances, debt securities

s020 r110 c040	Metric	Fair value [mi]
	Base	Memorandum items

s020 r110 c040		
	Main category	Collateral received
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities
	Counterparty sector of the collateral	Credit Institutions sponsored by a Member State central or regional government
	Currency of the exposure	<Key value>
	General liquidity requirements	Capped Inflows
	Guarantor of the collateral	Member State central or regional government
	Liquidity quality of collateral	High liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA
	Type of assets with collateral received	Loans and advances, debt securities

s020 r110 c060		
	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral received
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities
	Counterparty sector of the collateral	Credit Institutions sponsored by a Member State central or regional government
	Currency of the exposure	<Key value>
	General liquidity requirements	Capped Inflows
	Guarantor of the collateral	Member State central or regional government
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA
	Type of assets with collateral received	Loans and advances, debt securities

s020 r110 c080		
	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral received
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities
	Counterparty sector of the collateral	Credit Institutions sponsored by a Member State central or regional government
	Currency of the exposure	<Key value>
	General liquidity requirements	Capped Inflows
	Guarantor of the collateral	Member State central or regional government
	Liquidity quality of collateral	Extremely high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA
	Type of assets with collateral received	Loans and advances, debt securities

s020 r110 c100		
	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral received
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities
	Counterparty sector of the collateral	Credit Institutions sponsored by a Member State central or regional government
	Currency of the exposure	<Key value>

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s020 r110 c100

General liquidity requirements	Capped Inflows
Guarantor of the collateral	Member State central or regional government
Liquidity quality of collateral	High liquidity and credit quality
Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
Specific liquidity requirements	Non higher inflow rate by the CA
Type of assets with collateral received	Loans and advances, debt securities

s020 r110 c120

Metric	Fair value [mi]
Base	Memorandum items
Main category	Collateral received
Counterparty sector	Central banks
Collateral/Guarantee	Debt securities
Counterparty sector of the collateral	Credit Institutions sponsored by a Member State central or regional government
Currency of the exposure	<Key value>
General liquidity requirements	Capped Inflows
Guarantor of the collateral	Member State central or regional government
Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
Specific liquidity requirements	Non higher inflow rate by the CA
Type of assets with collateral received	Loans and advances, debt securities

s020 r130 c020

Metric	Fair value [mi]
Base	Memorandum items
Main category	Collateral received
Counterparty sector	Counterparties other than central banks
Collateral/Guarantee	Debt securities
Counterparty sector of the collateral	Non-financial corporations
Currency of the exposure	<Key value>
Exposures by Credit Quality steps at reporting date of the	CQS 1
General liquidity requirements	Capped Inflows
Liquidity quality of collateral	Extremely high liquidity and credit quality
Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
Specific liquidity requirements	Non higher inflow rate by the CA
Type of assets with collateral received	Loans and advances, debt securities

s020 r130 c040

Metric	Fair value [mi]
Base	Memorandum items
Main category	Collateral received
Counterparty sector	Counterparties other than central banks
Collateral/Guarantee	Debt securities
Counterparty sector of the collateral	Non-financial corporations
Currency of the exposure	<Key value>
Exposures by Credit Quality steps at reporting date of the	CQS 1
General liquidity requirements	Capped Inflows
Liquidity quality of collateral	High liquidity and credit quality
Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
Specific liquidity requirements	Non higher inflow rate by the CA

s020 r130 c040	Type of assets with collateral received	Loans and advances, debt securities

s020 r130 c060	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral received
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities
	Counterparty sector of the collateral	Non-financial corporations
	Currency of the exposure	<Key value>
	Exposures by Credit Quality steps at reporting date of the	CQS 1
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA
	Type of assets with collateral received	Loans and advances, debt securities

s020 r130 c080	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral received
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities
	Counterparty sector of the collateral	Non-financial corporations
	Currency of the exposure	<Key value>
	Exposures by Credit Quality steps at reporting date of the	CQS 1
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	Extremely high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA
	Type of assets with collateral received	Loans and advances, debt securities

s020 r130 c100	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral received
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities
	Counterparty sector of the collateral	Non-financial corporations
	Currency of the exposure	<Key value>
	Exposures by Credit Quality steps at reporting date of the	CQS 1
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	High liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA
	Type of assets with collateral received	Loans and advances, debt securities

s020 r130 c120	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral received
	Counterparty sector	Central banks

s020 r130 c120	Collateral/Guarantee	Debt securities
	Counterparty sector of the collateral	Non-financial corporations
	Currency of the exposure	<Key value>
	Exposures by Credit Quality steps at reporting date of the	CQS 1
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA
	Type of assets with collateral received	Loans and advances, debt securities
s020 r140 c020	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral received
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities
	Counterparty sector of the collateral	Non-financial corporations
	Currency of the exposure	<Key value>
	Exposures by Credit Quality steps at reporting date of the	CQS 2
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	Extremely high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA
	Type of assets with collateral received	Loans and advances, debt securities
s020 r140 c040	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral received
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities
	Counterparty sector of the collateral	Non-financial corporations
	Currency of the exposure	<Key value>
	Exposures by Credit Quality steps at reporting date of the	CQS 2
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	High liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA
	Type of assets with collateral received	Loans and advances, debt securities
s020 r140 c060	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral received
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities
	Counterparty sector of the collateral	Non-financial corporations
	Currency of the exposure	<Key value>
	Exposures by Credit Quality steps at reporting date of the	CQS 2
	General liquidity requirements	Capped Inflows

s020 r140 c060	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA
	Type of assets with collateral received	Loans and advances, debt securities
s020 r140 c080	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral received
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities
	Counterparty sector of the collateral	Non-financial corporations
	Currency of the exposure	<Key value>
	Exposures by Credit Quality steps at reporting date of the	CQS 2
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	Extremely high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA
	Type of assets with collateral received	Loans and advances, debt securities
s020 r140 c100	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral received
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities
	Counterparty sector of the collateral	Non-financial corporations
	Currency of the exposure	<Key value>
	Exposures by Credit Quality steps at reporting date of the	CQS 2
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	High liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA
	Type of assets with collateral received	Loans and advances, debt securities
s020 r140 c120	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral received
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities
	Counterparty sector of the collateral	Non-financial corporations
	Currency of the exposure	<Key value>
	Exposures by Credit Quality steps at reporting date of the	CQS 2
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA
	Type of assets with collateral received	Loans and advances, debt securities
s020 r150 c020	Metric	Fair value [mi]

s020 r150 c020

Base	Memorandum items
Main category	Collateral received
Counterparty sector	Counterparties other than central banks
Collateral/Guarantee	Debt securities
Counterparty sector of the collateral	Non-financial corporations
Currency of the exposure	<Key value>
Exposures by Credit Quality steps at reporting date of the	CQS 3
General liquidity requirements	Capped Inflows
Liquidity quality of collateral	Extremely high liquidity and credit quality
Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
Specific liquidity requirements	Non higher inflow rate by the CA
Type of assets with collateral received	Loans and advances, debt securities

s020 r150 c040

Metric	Fair value [mi]
Base	Memorandum items
Main category	Collateral received
Counterparty sector	Counterparties other than central banks
Collateral/Guarantee	Debt securities
Counterparty sector of the collateral	Non-financial corporations
Currency of the exposure	<Key value>
Exposures by Credit Quality steps at reporting date of the	CQS 3
General liquidity requirements	Capped Inflows
Liquidity quality of collateral	High liquidity and credit quality
Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
Specific liquidity requirements	Non higher inflow rate by the CA
Type of assets with collateral received	Loans and advances, debt securities

s020 r150 c060

Metric	Fair value [mi]
Base	Memorandum items
Main category	Collateral received
Counterparty sector	Counterparties other than central banks
Collateral/Guarantee	Debt securities
Counterparty sector of the collateral	Non-financial corporations
Currency of the exposure	<Key value>
Exposures by Credit Quality steps at reporting date of the	CQS 3
General liquidity requirements	Capped Inflows
Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
Specific liquidity requirements	Non higher inflow rate by the CA
Type of assets with collateral received	Loans and advances, debt securities

s020 r150 c080

Metric	Fair value [mi]
Base	Memorandum items
Main category	Collateral received
Counterparty sector	Central banks
Collateral/Guarantee	Debt securities
Counterparty sector of the collateral	Non-financial corporations

s020 r150 c080	Currency of the exposure	<Key value>
	Exposures by Credit Quality steps at reporting date of the	CQS 3
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	Extremely high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA
	Type of assets with collateral received	Loans and advances, debt securities
s020 r150 c100	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral received
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities
	Counterparty sector of the collateral	Non-financial corporations
	Currency of the exposure	<Key value>
	Exposures by Credit Quality steps at reporting date of the	CQS 3
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	High liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA
	Type of assets with collateral received	Loans and advances, debt securities
s020 r150 c120	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral received
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities
	Counterparty sector of the collateral	Non-financial corporations
	Currency of the exposure	<Key value>
	Exposures by Credit Quality steps at reporting date of the	CQS 3
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA
	Type of assets with collateral received	Loans and advances, debt securities
s020 r170 c020	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral received
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities
	Currency of the exposure	<Key value>
	Exposure class of the collateral received	Exposures in the form of covered bonds
	Exposures by Credit Quality steps at reporting date of the	CQS 1
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	Extremely high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction

| s020 r170 c020 | Specific liquidity requirements | Non higher inflow rate by the CA |
| | Type of assets with collateral received | Loans and advances, debt securities |

s020 r170 c040	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral received
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities
	Currency of the exposure	<Key value>
	Exposure class of the collateral received	Exposures in the form of covered bonds
	Exposures by Credit Quality steps at reporting date of the	CQS 1
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	High liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA
	Type of assets with collateral received	Loans and advances, debt securities

s020 r170 c060	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral received
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities
	Currency of the exposure	<Key value>
	Exposure class of the collateral received	Exposures in the form of covered bonds
	Exposures by Credit Quality steps at reporting date of the	CQS 1
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA
	Type of assets with collateral received	Loans and advances, debt securities

s020 r170 c080	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral received
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities
	Currency of the exposure	<Key value>
	Exposure class of the collateral received	Exposures in the form of covered bonds
	Exposures by Credit Quality steps at reporting date of the	CQS 1
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	Extremely high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA
	Type of assets with collateral received	Loans and advances, debt securities

s020 r170 c100	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral received

s020 r170 c100	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities
	Currency of the exposure	<Key value>
	Exposure class of the collateral received	Exposures in the form of covered bonds
	Exposures by Credit Quality steps at reporting date of the	CQS 1
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	High liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA
	Type of assets with collateral received	Loans and advances, debt securities

s020 r170 c120	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral received
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities
	Currency of the exposure	<Key value>
	Exposure class of the collateral received	Exposures in the form of covered bonds
	Exposures by Credit Quality steps at reporting date of the	CQS 1
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA
	Type of assets with collateral received	Loans and advances, debt securities

s020 r180 c020	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral received
	Approach	Standardised Approach
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities
	Currency of the exposure	<Key value>
	Exposure class of the collateral received	Exposures in the form of covered bonds
	Exposures by Credit Quality steps at reporting date of the	CQS 2
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	Extremely high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA
	Type of assets with collateral received	Loans and advances, debt securities

s020 r180 c040	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral received
	Approach	Standardised Approach
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities
	Currency of the exposure	<Key value>

s020 r180 c040	Exposure class of the collateral received	Exposures in the form of covered bonds
	Exposures by Credit Quality steps at reporting date of the	CQS 2
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	High liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA
	Type of assets with collateral received	Loans and advances, debt securities
s020 r180 c060	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral received
	Approach	Standardised Approach
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities
	Currency of the exposure	<Key value>
	Exposure class of the collateral received	Exposures in the form of covered bonds
	Exposures by Credit Quality steps at reporting date of the	CQS 2
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA
	Type of assets with collateral received	Loans and advances, debt securities
s020 r180 c080	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral received
	Approach	Standardised Approach
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities
	Currency of the exposure	<Key value>
	Exposure class of the collateral received	Exposures in the form of covered bonds
	Exposures by Credit Quality steps at reporting date of the	CQS 2
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	Extremely high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA
	Type of assets with collateral received	Loans and advances, debt securities
s020 r180 c100	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral received
	Approach	Standardised Approach
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities
	Currency of the exposure	<Key value>
	Exposure class of the collateral received	Exposures in the form of covered bonds
	Exposures by Credit Quality steps at reporting date of the	CQS 2

s020 r180 c100

General liquidity requirements	Capped Inflows
Liquidity quality of collateral	High liquidity and credit quality
Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
Specific liquidity requirements	Non higher inflow rate by the CA
Type of assets with collateral received	Loans and advances, debt securities

s020 r180 c120

Metric	Fair value [mi]
Base	Memorandum items
Main category	Collateral received
Approach	Standardised Approach
Counterparty sector	Central banks
Collateral/Guarantee	Debt securities
Currency of the exposure	<Key value>
Exposure class of the collateral received	Exposures in the form of covered bonds
Exposures by Credit Quality steps at reporting date of the	CQS 2
General liquidity requirements	Capped Inflows
Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
Specific liquidity requirements	Non higher inflow rate by the CA
Type of assets with collateral received	Loans and advances, debt securities

s020 r190 c020

Metric	Fair value [mi]
Base	Memorandum items
Main category	Collateral received
Approach	Standardised Approach
Counterparty sector	Counterparties other than central banks
Collateral/Guarantee	Debt securities
Currency of the exposure	<Key value>
Exposure class of the collateral received	Exposures in the form of covered bonds
Exposures by Credit Quality steps at reporting date of the	CQS 3
General liquidity requirements	Capped Inflows
Liquidity quality of collateral	Extremely high liquidity and credit quality
Prudential portfolio	Banking book
Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
Specific liquidity requirements	Non higher inflow rate by the CA
Type of assets with collateral received	Loans and advances, debt securities

s020 r190 c040

Metric	Fair value [mi]
Base	Memorandum items
Main category	Collateral received
Approach	Standardised Approach
Counterparty sector	Counterparties other than central banks
Collateral/Guarantee	Debt securities
Currency of the exposure	<Key value>
Exposure class of the collateral received	Exposures in the form of covered bonds
Exposures by Credit Quality steps at reporting date of the	CQS 3
General liquidity requirements	Capped Inflows

s020 r190 c040	Liquidity quality of collateral	High liquidity and credit quality
	Prudential portfolio	Banking book
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA
	Type of assets with collateral received	Loans and advances, debt securities
s020 r190 c060	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral received
	Approach	Standardised Approach
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities
	Currency of the exposure	<Key value>
	Exposure class of the collateral received	Exposures in the form of covered bonds
	Exposures by Credit Quality steps at reporting date of the	CQS 3
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Prudential portfolio	Banking book
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA
	Type of assets with collateral received	Loans and advances, debt securities
s020 r190 c080	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral received
	Approach	Standardised Approach
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities
	Currency of the exposure	<Key value>
	Exposure class of the collateral received	Exposures in the form of covered bonds
	Exposures by Credit Quality steps at reporting date of the	CQS 3
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	Extremely high liquidity and credit quality
	Prudential portfolio	Banking book
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA
	Type of assets with collateral received	Loans and advances, debt securities
s020 r190 c100	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral received
	Approach	Standardised Approach
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities
	Currency of the exposure	<Key value>
	Exposure class of the collateral received	Exposures in the form of covered bonds
	Exposures by Credit Quality steps at reporting date of the	CQS 3

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s020 r190 c100

General liquidity requirements	Capped Inflows
Liquidity quality of collateral	High liquidity and credit quality
Prudential portfolio	Banking book
Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
Specific liquidity requirements	Non higher inflow rate by the CA
Type of assets with collateral received	Loans and advances, debt securities

s020 r190 c120

Metric	Fair value [mi]
Base	Memorandum items
Main category	Collateral received
Approach	Standardised Approach
Counterparty sector	Central banks
Collateral/Guarantee	Debt securities
Currency of the exposure	<Key value>
Exposure class of the collateral received	Exposures in the form of covered bonds
Exposures by Credit Quality steps at reporting date of the	CQS 3
General liquidity requirements	Capped Inflows
Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
Prudential portfolio	Banking book
Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
Specific liquidity requirements	Non higher inflow rate by the CA
Type of assets with collateral received	Loans and advances, debt securities

s020 r210 c060

Metric	Fair value [mi]
Base	Memorandum items
Main category	Collateral received
Counterparty sector	Counterparties other than central banks
Collateral/Guarantee	Debt securities. Art 52 (4) Directive 2009/65/EC
Currency of the exposure	<Key value>
Exposure class of the collateral received	Exposures other than in the form of covered bonds
Exposures by Credit Quality steps at reporting date of the	CQS 1
General liquidity requirements	Capped Inflows
Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
Specific liquidity requirements	Non higher inflow rate by the CA
Type of assets with collateral received	Loans and advances, debt securities

s020 r210 c120

Metric	Fair value [mi]
Base	Memorandum items
Main category	Collateral received
Counterparty sector	Central banks
Collateral/Guarantee	Debt securities. Art 52 (4) Directive 2009/65/EC
Currency of the exposure	<Key value>
Exposure class of the collateral received	Exposures other than in the form of covered bonds
Exposures by Credit Quality steps at reporting date of the	CQS 1
General liquidity requirements	Capped Inflows
Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality

s020 r210 c120	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA
	Type of assets with collateral received	Loans and advances, debt securities

s020 r220 c060	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral received
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities. Art 52 (4) Directive 2009/65/EC
	Currency of the exposure	<Key value>
	Exposure class of the collateral received	Exposures other than in the form of covered bonds
	Exposures by Credit Quality steps at reporting date of the	CQS 2
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA
	Type of assets with collateral received	Loans and advances, debt securities

s020 r220 c120	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral received
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities. Art 52 (4) Directive 2009/65/EC
	Currency of the exposure	<Key value>
	Exposure class of the collateral received	Exposures other than in the form of covered bonds
	Exposures by Credit Quality steps at reporting date of the	CQS 2
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA
	Type of assets with collateral received	Loans and advances, debt securities

s020 r230 c060	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral received
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities. Art 52 (4) Directive 2009/65/EC
	Currency of the exposure	<Key value>
	Exposure class of the collateral received	Exposures other than in the form of covered bonds
	Exposures by Credit Quality steps at reporting date of the	CQS 3
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA
	Type of assets with collateral received	Loans and advances, debt securities

| s020 r230 c120 | Metric | Fair value [mi] |
| | Base | Memorandum items |

s020 r230 c120	Main category	Collateral received
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities. Art 52 (4) Directive 2009/65/EC
	Currency of the exposure	<Key value>
	Exposure class of the collateral received	Exposures other than in the form of covered bonds
	Exposures by Credit Quality steps at reporting date of the	CQS 3
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA
	Type of assets with collateral received	Loans and advances, debt securities
s020 r250 c060	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral received
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities
	Counterparty sector of the collateral	Financial corporations other than credit institutions
	Currency of the exposure	<Key value>
	Exposures by Credit Quality steps at reporting date of the	CQS 1
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA
	Type of assets with collateral received	Loans and advances, debt securities
s020 r250 c120	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral received
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities
	Counterparty sector of the collateral	Financial corporations other than credit institutions
	Currency of the exposure	<Key value>
	Exposures by Credit Quality steps at reporting date of the	CQS 1
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA
	Type of assets with collateral received	Loans and advances, debt securities
s020 r260 c060	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral received
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities
	Counterparty sector of the collateral	Financial corporations other than credit institutions
	Currency of the exposure	<Key value>

s020 r260 c060	Exposures by Credit Quality steps at reporting date of the	CQS 2
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA
	Type of assets with collateral received	Loans and advances, debt securities
s020 r260 c120	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral received
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities
	Counterparty sector of the collateral	Financial corporations other than credit institutions
	Currency of the exposure	<Key value>
	Exposures by Credit Quality steps at reporting date of the	CQS 2
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA
	Type of assets with collateral received	Loans and advances, debt securities
s020 r270 c060	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral received
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities
	Counterparty sector of the collateral	Financial corporations other than credit institutions
	Currency of the exposure	<Key value>
	Exposures by Credit Quality steps at reporting date of the	CQS 3
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA
	Type of assets with collateral received	Loans and advances, debt securities
s020 r270 c120	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral received
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities
	Counterparty sector of the collateral	Financial corporations other than credit institutions
	Currency of the exposure	<Key value>
	Exposures by Credit Quality steps at reporting date of the	CQS 3
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA

s020 r270 c120	Type of assets with collateral received	Loans and advances, debt securities

s020 r290 c060	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral received
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Own debt instruments issued
	Currency of the exposure	<Key value>
	Exposures by Credit Quality steps at reporting date of the	CQS 1
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA
	Type of assets with collateral received	Loans and advances, debt securities

s020 r290 c120	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral received
	Counterparty sector	Central banks
	Collateral/Guarantee	Own debt instruments issued
	Currency of the exposure	<Key value>
	Exposures by Credit Quality steps at reporting date of the	CQS 1
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA
	Type of assets with collateral received	Loans and advances, debt securities

s020 r300 c060	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral received
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Own debt instruments issued
	Currency of the exposure	<Key value>
	Exposures by Credit Quality steps at reporting date of the	CQS 2
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA
	Type of assets with collateral received	Loans and advances, debt securities

s020 r300 c120	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral received
	Counterparty sector	Central banks
	Collateral/Guarantee	Own debt instruments issued
	Currency of the exposure	<Key value>
	Exposures by Credit Quality steps at reporting date of the	CQS 2

s020 r300 c120	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA
	Type of assets with collateral received	Loans and advances, debt securities
s020 r310 c060	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral received
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Own debt instruments issued
	Currency of the exposure	<Key value>
	Exposures by Credit Quality steps at reporting date of the	CQS 3
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA
	Type of assets with collateral received	Loans and advances, debt securities
s020 r310 c120	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral received
	Counterparty sector	Central banks
	Collateral/Guarantee	Own debt instruments issued
	Currency of the exposure	<Key value>
	Exposures by Credit Quality steps at reporting date of the	CQS 3
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA
	Type of assets with collateral received	Loans and advances, debt securities
s020 r330 c060	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral received
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities
	Counterparty sector of the collateral	Credit institutions
	Currency of the exposure	<Key value>
	Exposures by Credit Quality steps at reporting date of the	CQS 1
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA
	Type of assets with collateral received	Loans and advances, debt securities
s020 r330 c120	Metric	Fair value [mi]
	Base	Memorandum items

s020 r330 c120	Main category	Collateral received
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities
	Counterparty sector of the collateral	Credit institutions
	Currency of the exposure	<Key value>
	Exposures by Credit Quality steps at reporting date of the	CQS 1
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA
	Type of assets with collateral received	Loans and advances, debt securities
s020 r340 c060	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral received
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities
	Counterparty sector of the collateral	Credit institutions
	Currency of the exposure	<Key value>
	Exposures by Credit Quality steps at reporting date of the	CQS 2
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA
	Type of assets with collateral received	Loans and advances, debt securities
s020 r340 c120	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral received
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities
	Counterparty sector of the collateral	Credit institutions
	Currency of the exposure	<Key value>
	Exposures by Credit Quality steps at reporting date of the	CQS 2
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA
	Type of assets with collateral received	Loans and advances, debt securities
s020 r350 c060	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral received
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities
	Counterparty sector of the collateral	Credit institutions
	Currency of the exposure	<Key value>

s020 r350 c060	Exposures by Credit Quality steps at reporting date of the	CQS 3
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA
	Type of assets with collateral received	Loans and advances, debt securities
s020 r350 c120	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral received
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities
	Counterparty sector of the collateral	Credit institutions
	Currency of the exposure	<Key value>
	Exposures by Credit Quality steps at reporting date of the	CQS 3
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA
	Type of assets with collateral received	Loans and advances, debt securities
s020 r370 c060	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral received
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities issued. Asset-backed securities. Residential RE
	Currency of the exposure	<Key value>
	Exposures by Credit Quality steps at reporting date of the	CQS 1
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Main Category underlying	Real estate. Residential
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA
	Type of assets with collateral received	Loans and advances, debt securities
s020 r370 c120	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral received
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities issued. Asset-backed securities. Residential RE
	Currency of the exposure	<Key value>
	Exposures by Credit Quality steps at reporting date of the	CQS 1
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Main Category underlying	Real estate. Residential
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA

s020 r370 c120	Type of assets with collateral received	Loans and advances, debt securities

s020 r380 c060	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral received
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities issued. Asset-backed securities. Residential RE
	Currency of the exposure	<Key value>
	Exposures by Credit Quality steps at reporting date of the	CQS 2
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Main Category underlying	Real estate. Residential
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA
	Type of assets with collateral received	Loans and advances, debt securities

s020 r380 c120	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral received
	Counterparty sector	Central banks
	Collateral/Guarantee	Debt securities issued. Asset-backed securities. Residential RE
	Currency of the exposure	<Key value>
	Exposures by Credit Quality steps at reporting date of the	CQS 2
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Main Category underlying	Real estate. Residential
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA
	Type of assets with collateral received	Loans and advances, debt securities

s020 r390 c060	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral received
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Debt securities issued. Asset-backed securities. Residential RE
	Currency of the exposure	<Key value>
	Exposures by Credit Quality steps at reporting date of the	CQS 3
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Main Category underlying	Real estate. Residential
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA
	Type of assets with collateral received	Loans and advances, debt securities

s020 r390 c120	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral received
	Counterparty sector	Central banks

s020 r390 c120	Collateral/Guarantee	Debt securities issued. Asset-backed securities. Residential RE
	Currency of the exposure	<Key value>
	Exposures by Credit Quality steps at reporting date of the	CQS 3
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Main Category underlying	Real estate. Residential
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA
	Type of assets with collateral received	Loans and advances, debt securities
s020 r400 c060	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral received
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Equity instruments listed in a recognised exchange or issued by a financial institution
	Currency of the exposure	<Key value>
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA
	Type of assets with collateral received	Loans and advances, debt securities
s020 r400 c120	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral received
	Counterparty sector	Central banks
	Collateral/Guarantee	Equity instruments listed in a recognised exchange or issued by a financial institution
	Currency of the exposure	<Key value>
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA
	Type of assets with collateral received	Loans and advances, debt securities
s020 r410 c060	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral received
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Gold
	Currency of the exposure	<Key value>
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA
	Type of assets with collateral received	Loans and advances, debt securities
s020 r410 c120	Metric	Fair value [mi]
	Base	Memorandum items

s020 r410 c120	Main category	Collateral received
	Counterparty sector	Central banks
	Collateral/Guarantee	Gold
	Currency of the exposure	<Key value>
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA
	Type of assets with collateral received	Loans and advances, debt securities
s020 r420 c060	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral received
	Counterparty sector	Counterparties other than central banks
	Collateral/Guarantee	Other than liquid assets, financial and non financial corporate bonds, own issuances, RMBS, equities listed on a recognised exchange not self issued or issued by finan
	Currency of the exposure	<Key value>
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA
	Type of assets with collateral received	Loans and advances, debt securities
s020 r420 c120	Metric	Fair value [mi]
	Base	Memorandum items
	Main category	Collateral received
	Counterparty sector	Central banks
	Collateral/Guarantee	Other than liquid assets, financial and non financial corporate bonds, own issuances, RMBS, equities listed on a recognised exchange not self issued or issued by finan
	Currency of the exposure	<Key value>
	General liquidity requirements	Capped Inflows
	Liquidity quality of collateral	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
	Specific liquidity requirements	Non higher inflow rate by the CA
	Type of assets with collateral received	Loans and advances, debt securities

C 53.03 - Liquity Coverage Ratio. Inflows (III)

s010 r010 c010	Metric	Amount due 30 days [mi]
	Base	Inflows
	Main category	Loan commitments given
	General liquidity requirements	Capped Inflows
	Purpose	Promotional funding
	Specific liquidity requirements	Non higher inflow rate by the CA
s010 r030 c010	Metric	Amount due 30 days [mi]
	Base	Inflows
	Main category	Loans and advances, debt securities and Loan commitments given
	General liquidity requirements	Capped Inflows
	Specific liquidity requirements	Higher inflow rate by CA

s010 r040 c010	Metric	Amount due 30 days [mi]
	Base	Inflows
	Main category	Loans and advances, debt securities and Loan commitments given
	General liquidity requirements	Capped Inflows
	Specific liquidity requirements	Higher inflow rate for intragroup transactions by CA
s010 r050 c010	Metric	Amount due 30 days net of liquid collateral [mi]
	Base	Inflows
	Main category	Derivatives
	General liquidity requirements	Capped Inflows
	Specific liquidity requirements	Derivatives expected to be receivables
s010 r060 c010	Metric	Payments due 30 days not reflected in the market value [mi]
	Base	Inflows
	Main category	All assets and own debt securities issued
	General liquidity requirements	Capped Inflows
	Liquidity quality of assets	Assets considered liquid
s010 r070 c010	Metric	Amount due 30 days [mi]
	Base	Inflows
	Main category	All assets and own debt securities issued
	General liquidity requirements	Capped Inflows
	Specific liquidity requirements	Not specifically included in other points
s010 r080 c010	Metric	Amount due 30 days [mi]
	Base	Inflows
	Main category	All assets and own debt securities issued
	General liquidity requirements	Inflows exempt from the cap
s020 r010 c010	Metric	Amount due 30 days [mi]
	Base	Inflows
	Main category	Loan commitments given
	Currency of the exposure	<Key value>
	General liquidity requirements	Capped Inflows
	Purpose	Promotional funding
	Specific liquidity requirements	Non higher inflow rate by the CA
s020 r030 c010	Metric	Amount due 30 days [mi]
	Base	Inflows
	Main category	Loans and advances, debt securities and Loan commitments given
	Currency of the exposure	<Key value>
	General liquidity requirements	Capped Inflows
	Specific liquidity requirements	Higher inflow rate by CA
s020 r040 c010	Metric	Amount due 30 days [mi]
	Base	Inflows
	Main category	Loans and advances, debt securities and Loan commitments given
	Currency of the exposure	<Key value>
	General liquidity requirements	Capped Inflows
	Specific liquidity requirements	Higher inflow rate for intragroup transactions by CA

s020 r050 c010	Metric	Amount due 30 days net of liquid collateral [mi]
	Base	Inflows
	Main category	Derivatives
	Currency of the exposure	<Key value>
	General liquidity requirements	Capped Inflows
	Specific liquidity requirements	Derivatives expected to be receivables
s020 r060 c010	Metric	Payments due 30 days not reflected in the market value [mi]
	Base	Inflows
	Main category	All assets and own debt securities issued
	Currency of the exposure	<Key value>
	General liquidity requirements	Capped Inflows
	Liquidity quality of assets	Assets considered liquid
s020 r070 c010	Metric	Amount due 30 days [mi]
	Base	Inflows
	Main category	All assets and own debt securities issued
	Currency of the exposure	<Key value>
	General liquidity requirements	Capped Inflows
	Specific liquidity requirements	Not specifically included in other points
s020 r080 c010	Metric	Amount due 30 days [mi]
	Base	Inflows
	Main category	All assets and own debt securities issued
	Currency of the exposure	<Key value>
	General liquidity requirements	Inflows exempt from the cap

Market Risk

C 18.00 - Market risk: Standardised Approach for traded debt instruments

s001 r010 c060	Metric	Own funds requirements [mi]
	Main category	Instruments subject to market risk
	Approach	Standardised approaches for market risk
	Type of risk	Interest rate risk
	Prudential portfolio	Trading book
s001 r010 c070	Metric	Total risk exposure amount [mi]
	Main category	Instruments subject to market risk
	Approach	Standardised approaches for market risk
	Type of risk	Interest rate risk
	Prudential portfolio	Trading book
s001 r011 c060	Metric	Own funds requirements [mi]
	Main category	Instruments subject to market risk
	Approach	Approaches for general risk for debt instruments
	Type of risk	General risk for debt instruments
	Prudential portfolio	Trading book
s001 r012 c010	Metric	Value used for market risk, gross [mi]

COREP

s001 r012 c010	Main category	Derivatives
	Approach	Approaches for general risk for debt instruments
	Type of risk	General risk for debt instruments
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s001 r012 c020	Metric	Value used for market risk, gross [mi]
	Main category	Derivatives
	Approach	Approaches for general risk for debt instruments
	Type of risk	General risk for debt instruments
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s001 r013 c010	Metric	Value used for market risk, gross [mi]
	Main category	Assets and liabilities other than derivatives
	Approach	Approaches for general risk for debt instruments
	Type of risk	General risk for debt instruments
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s001 r013 c020	Metric	Value used for market risk, gross [mi]
	Main category	Assets and liabilities other than derivatives
	Approach	Approaches for general risk for debt instruments
	Type of risk	General risk for debt instruments
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s001 r020 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s001 r020 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s001 r020 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s001 r020 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk

s001 r020 c040	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s001 r020 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Prudential portfolio	Trading book
s001 r020 c060	Metric	Own funds requirements [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Prudential portfolio	Trading book
s001 r030 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	0%,0.2%,0.4%,0.7%
s001 r030 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	0%,0.2%,0.4%,0.7%
s001 r030 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	0%,0.2%,0.4%,0.7%
s001 r030 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	0%,0.2%,0.4%,0.7%
s001 r040 c030	Metric	Value used for market risk, net [mi]

s001 r040 c030

Main category	Instruments subject to market risk
Approach	Maturity-based approach
Type of risk	General risk for debt instruments
Positions in the instrument	Long position
Prudential portfolio	Trading book
Risk weights	0%

s001 r040 c040

Metric	Value used for market risk, net [mi]
Main category	Instruments subject to market risk
Approach	Maturity-based approach
Type of risk	General risk for debt instruments
Positions in the instrument	Short position
Prudential portfolio	Trading book
Risk weights	0%

s001 r050 c030

Metric	Value used for market risk, net [mi]
Main category	Instruments subject to market risk
Approach	Maturity-based approach
Type of risk	General risk for debt instruments
Positions in the instrument	Long position
Prudential portfolio	Trading book
Risk weights	0,2%

s001 r050 c040

Metric	Value used for market risk, net [mi]
Main category	Instruments subject to market risk
Approach	Maturity-based approach
Type of risk	General risk for debt instruments
Positions in the instrument	Short position
Prudential portfolio	Trading book
Risk weights	0,2%

s001 r060 c030

Metric	Value used for market risk, net [mi]
Main category	Instruments subject to market risk
Approach	Maturity-based approach
Type of risk	General risk for debt instruments
Positions in the instrument	Long position
Prudential portfolio	Trading book
Risk weights	0,4%

s001 r060 c040

Metric	Value used for market risk, net [mi]
Main category	Instruments subject to market risk
Approach	Maturity-based approach
Type of risk	General risk for debt instruments
Positions in the instrument	Short position
Prudential portfolio	Trading book
Risk weights	0,4%

s001 r070 c030

Metric	Value used for market risk, net [mi]
Main category	Instruments subject to market risk

COREP

s001 r070 c030	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	0,7%
s001 r070 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	0,7%
s001 r080 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	1,25%,1,75%,2,25%
s001 r080 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	1,25%,1,75%,2,25%
s001 r080 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	1,25%,1,75%,2,25%
s001 r080 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	1,25%,1,75%,2,25%
s001 r090 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach

s001 r090 c030	Type of risk	General risk for debt instruments
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	1,25%
s001 r090 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	1,25%
s001 r100 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	1,75%
s001 r100 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	1,75%
s001 r110 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	2,25%
s001 r110 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	2,25%
s001 r120 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments

s001 r120 c010	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	2,75%,3,25%,3,75%,4,5%,5,25%,6%,8%,12,5%

s001 r120 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	2,75%,3,25%,3,75%,4,5%,5,25%,6%,8%,12,5%

s001 r120 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	2,75%,3,25%,3,75%,4,5%,5,25%,6%,8%,12,5%

s001 r120 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	2,75%,3,25%,3,75%,4,5%,5,25%,6%,8%,12,5%

s001 r130 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	2,75%

s001 r130 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	2,75%

s001 r140 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Positions in the instrument	Long position

s001 r140 c030	Prudential portfolio	Trading book
	Risk weights	3,25%
s001 r140 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	3,25%
s001 r150 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	3,75%
s001 r150 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	3,75%
s001 r160 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	4,5%
s001 r160 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	4,5%
s001 r170 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

s001 r170 c030	Risk weights	5,25%
s001 r170 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	5,25%
s001 r180 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	6%
s001 r180 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	6%
s001 r190 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	8%
s001 r190 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	8%
s001 r200 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	12,5%

s001 r200 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	12,5%
s001 r210 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s001 r210 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s001 r210 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s001 r210 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s001 r210 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Prudential portfolio	Trading book
s001 r210 c060	Metric	Own funds requirements [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Prudential portfolio	Trading book
s001 r220 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk

s001 r220 c010	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	Computable risk weights Zone 1

s001 r220 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	Computable risk weights Zone 1

s001 r220 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	Computable risk weights Zone 1

s001 r220 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	Computable risk weights Zone 1

s001 r230 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	Computable risk weights Zone 2

s001 r230 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	Computable risk weights Zone 2

s001 r230 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach

s001 r230 c030	Type of risk	General risk for debt instruments
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	Computable risk weights Zone 2
s001 r230 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	Computable risk weights Zone 2
s001 r240 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	Computable risk weights Zone 3
s001 r240 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	Computable risk weights Zone 3
s001 r240 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	Computable risk weights Zone 3
s001 r240 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	Computable risk weights Zone 3
s001 r250 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approaches for specific risk for debt instruments
	Type of risk	Specific risk for debt instruments

s001 r250 c010	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s001 r250 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approaches for specific risk for debt instruments
	Type of risk	Specific risk for debt instruments
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s001 r250 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approaches for specific risk for debt instruments
	Type of risk	Specific risk for debt instruments
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s001 r250 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approaches for specific risk for debt instruments
	Type of risk	Specific risk for debt instruments
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s001 r250 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Instruments subject to market risk
	Approach	Approaches for specific risk for debt instruments
	Type of risk	Specific risk for debt instruments
	Prudential portfolio	Trading book
s001 r250 c060	Metric	Own funds requirements [mi]
	Main category	Instruments subject to market risk
	Approach	Approaches for specific risk for debt instruments
	Type of risk	Specific risk for debt instruments
	Prudential portfolio	Trading book
s001 r251 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s001 r251 c060	Metric	Own funds requirements [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Prudential portfolio	Trading book
s001 r260 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk

s001 r260 c010	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	0%
s001 r260 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	0%
s001 r260 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	0%
s001 r260 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	0%
s001 r260 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Prudential portfolio	Trading book
	Risk weights	0%
s001 r260 c060	Metric	Own funds requirements [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Prudential portfolio	Trading book
	Risk weights	0%
s001 r270 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Positions in the instrument	Long position

s001 r270 c010	Prudential portfolio	Trading book
	Risk weights	0,25%,1%,1,6%
s001 r270 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	0,25%,1%,1,6%
s001 r270 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	0,25%,1%,1,6%
s001 r270 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	0,25%,1%,1,6%
s001 r270 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Prudential portfolio	Trading book
	Risk weights	0,25%,1%,1,6%
s001 r270 c060	Metric	Own funds requirements [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Prudential portfolio	Trading book
	Risk weights	0,25%,1%,1,6%
s001 r280 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	0,25%
s001 r280 c020	Metric	Value used for market risk, gross [mi]

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s001 r280 c020	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	0,25%
s001 r280 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	0,25%
s001 r280 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	0,25%
s001 r280 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Prudential portfolio	Trading book
	Risk weights	0,25%
s001 r280 c060	Metric	Own funds requirements [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Prudential portfolio	Trading book
	Risk weights	0,25%
s001 r290 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	1%
s001 r290 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments

s001 r290 c020	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	1%
s001 r290 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	1%
s001 r290 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	1%
s001 r290 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Prudential portfolio	Trading book
	Risk weights	1%
s001 r290 c060	Metric	Own funds requirements [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Prudential portfolio	Trading book
	Risk weights	1%
s001 r300 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	1,6%
s001 r300 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	1,6%

s001 r300 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	1,6%
s001 r300 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	1,6%
s001 r300 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Prudential portfolio	Trading book
	Risk weights	1,6%
s001 r300 c060	Metric	Own funds requirements [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Prudential portfolio	Trading book
	Risk weights	1,6%
s001 r310 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	8%
s001 r310 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	8%
s001 r310 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments

s001 r310 c030	Type of risk	Specific risk for debt instruments
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	8%
s001 r310 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	8%
s001 r310 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Prudential portfolio	Trading book
	Risk weights	8%
s001 r310 c060	Metric	Own funds requirements [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Prudential portfolio	Trading book
	Risk weights	8%
s001 r320 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	12%
s001 r320 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	12%
s001 r320 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

s001 r320 c030	Risk weights	12%

s001 r320 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	12%

s001 r320 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Prudential portfolio	Trading book
	Risk weights	12%

s001 r320 c060	Metric	Own funds requirements [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Prudential portfolio	Trading book
	Risk weights	12%

s001 r321 c010	Metric	Value used for market risk, gross [mi]
	Main category	N-th to default credit derivatives
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Use of external ratings	Direct issue credit assessment

s001 r321 c020	Metric	Value used for market risk, gross [mi]
	Main category	N-th to default credit derivatives
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Use of external ratings	Direct issue credit assessment

s001 r321 c030	Metric	Value used for market risk, net [mi]
	Main category	N-th to default credit derivatives
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Use of external ratings	Direct issue credit assessment

s001 r321 c040	Metric	Value used for market risk, net [mi]
	Main category	N-th to default credit derivatives

s001 r321 c040	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Use of external ratings	Direct issue credit assessment
s001 r321 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	N-th to default credit derivatives
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Prudential portfolio	Trading book
	Use of external ratings	Direct issue credit assessment
s001 r321 c060	Metric	Own funds requirements [mi]
	Main category	N-th to default credit derivatives
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Prudential portfolio	Trading book
	Use of external ratings	Direct issue credit assessment
s001 r325 c060	Metric	Own funds requirements [mi]
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for debt instruments
	Prudential portfolio	Trading book
s001 r330 c060	Metric	Own funds requirements [mi]
	Main category	Instruments in the CTP
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for debt instruments
	Prudential portfolio	Trading book
s001 r340 c060	Metric	Own funds requirements [mi]
	Main category	CIUs
	Approach	Particular approach for CIUs reported as debt instruments
	Type of risk	Market not look-through CIUs risk
	Prudential portfolio	Trading book
s001 r350 c060	Metric	Own funds requirements [mi]
	Main category	Options and warrants
	Approach	Approaches for options
	Type of risk	Interest rate risk
	Prudential portfolio	Trading book
s001 r360 c010	Metric	Value used for market risk, gross [mi]
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Interest rate risk
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

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s001 r360 c020	Metric	Value used for market risk, gross [mi]
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Interest rate risk
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s001 r360 c030	Metric	Value used for market risk, net [mi]
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Interest rate risk
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s001 r360 c040	Metric	Value used for market risk, net [mi]
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Interest rate risk
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s001 r360 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Interest rate risk
	Prudential portfolio	Trading book
s001 r360 c060	Metric	Own funds requirements [mi]
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Interest rate risk
	Prudential portfolio	Trading book
s001 r360 c070	Metric	Total risk exposure amount [mi]
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Interest rate risk
	Prudential portfolio	Trading book
s001 r370 c010	Metric	Value used for market risk, gross [mi]
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Interest rate risk
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s001 r370 c020	Metric	Value used for market risk, gross [mi]
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Interest rate risk

| s001 r370 c020 | Positions in the instrument | Short position |
| | Prudential portfolio | Trading book |

s001 r370 c030	Metric	Value used for market risk, net [mi]
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Interest rate risk
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

s001 r370 c040	Metric	Value used for market risk, net [mi]
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Interest rate risk
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

s001 r370 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Interest rate risk
	Prudential portfolio	Trading book

s001 r370 c060	Metric	Own funds requirements [mi]
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Interest rate risk
	Prudential portfolio	Trading book

s001 r370 c070	Metric	Total risk exposure amount [mi]
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Interest rate risk
	Prudential portfolio	Trading book

s001 r380 c010	Metric	Value used for market risk, gross [mi]
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Interest rate risk
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

s001 r380 c020	Metric	Value used for market risk, gross [mi]
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Interest rate risk
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

| s001 r380 c030 | Metric | Value used for market risk, net [mi] |
| | Main category | Options and warrants |

s001 r380 c030	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Interest rate risk
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

s001 r380 c040	Metric	Value used for market risk, net [mi]
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Interest rate risk
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

s001 r380 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Interest rate risk
	Prudential portfolio	Trading book

s001 r380 c060	Metric	Own funds requirements [mi]
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Interest rate risk
	Prudential portfolio	Trading book

s001 r380 c070	Metric	Total risk exposure amount [mi]
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Interest rate risk
	Prudential portfolio	Trading book

s001 r390 c010	Metric	Value used for market risk, gross [mi]
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Interest rate risk
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

s001 r390 c020	Metric	Value used for market risk, gross [mi]
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Interest rate risk
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

s001 r390 c030	Metric	Value used for market risk, net [mi]
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Interest rate risk
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

s001 r390 c040	Metric	Value used for market risk, net [mi]
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Interest rate risk
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s001 r390 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Interest rate risk
	Prudential portfolio	Trading book
s001 r390 c060	Metric	Own funds requirements [mi]
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Interest rate risk
	Prudential portfolio	Trading book
s001 r390 c070	Metric	Total risk exposure amount [mi]
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Interest rate risk
	Prudential portfolio	Trading book
s002 r010 c060	Metric	Own funds requirements [mi]
	Main category	Instruments subject to market risk
	Approach	Standardised approaches for market risk
	Type of risk	Interest rate risk
	Currency of the exposure	Euro
	Prudential portfolio	Trading book
s002 r010 c070	Metric	Total risk exposure amount [mi]
	Main category	Instruments subject to market risk
	Approach	Standardised approaches for market risk
	Type of risk	Interest rate risk
	Currency of the exposure	Euro
	Prudential portfolio	Trading book
s002 r011 c060	Metric	Own funds requirements [mi]
	Main category	Instruments subject to market risk
	Approach	Approaches for general risk for debt instruments
	Type of risk	General risk for debt instruments
	Currency of the exposure	Euro
	Prudential portfolio	Trading book
s002 r012 c010	Metric	Value used for market risk, gross [mi]
	Main category	Derivatives
	Approach	Approaches for general risk for debt instruments
	Type of risk	General risk for debt instruments

s002 r012 c010	Currency of the exposure	Euro
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s002 r012 c020	Metric	Value used for market risk, gross [mi]
	Main category	Derivatives
	Approach	Approaches for general risk for debt instruments
	Type of risk	General risk for debt instruments
	Currency of the exposure	Euro
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s002 r013 c010	Metric	Value used for market risk, gross [mi]
	Main category	Assets and liabilities other than derivatives
	Approach	Approaches for general risk for debt instruments
	Type of risk	General risk for debt instruments
	Currency of the exposure	Euro
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s002 r013 c020	Metric	Value used for market risk, gross [mi]
	Main category	Assets and liabilities other than derivatives
	Approach	Approaches for general risk for debt instruments
	Type of risk	General risk for debt instruments
	Currency of the exposure	Euro
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s002 r020 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Euro
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s002 r020 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Euro
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s002 r020 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Euro

s002 r020 c030	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s002 r020 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Euro
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s002 r020 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Euro
	Prudential portfolio	Trading book
s002 r020 c060	Metric	Own funds requirements [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Euro
	Prudential portfolio	Trading book
s002 r030 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Euro
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	0%,0.2%,0.4%,0.7%
s002 r030 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Euro
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	0%,0.2%,0.4%,0.7%
s002 r030 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Euro
	Positions in the instrument	Long position

s002 r030 c030	Prudential portfolio	Trading book
	Risk weights	0%,0.2%,0.4%,0.7%
s002 r030 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Euro
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	0%,0.2%,0.4%,0.7%
s002 r040 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Euro
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	0%
s002 r040 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Euro
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	0%
s002 r050 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Euro
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	0,2%
s002 r050 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Euro
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	0,2%
s002 r060 c030	Metric	Value used for market risk, net [mi]

s002 r060 c030		
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Euro
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	0,4%
s002 r060 c040		
	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Euro
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	0,4%
s002 r070 c030		
	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Euro
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	0,7%
s002 r070 c040		
	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Euro
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	0,7%
s002 r080 c010		
	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Euro
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	1,25%,1,75%,2,25%
s002 r080 c020		
	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments

s002 r080 c020	Currency of the exposure	Euro
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	1,25%,1,75%,2,25%
s002 r080 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Euro
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	1,25%,1,75%,2,25%
s002 r080 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Euro
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	1,25%,1,75%,2,25%
s002 r090 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Euro
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	1,25%
s002 r090 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Euro
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	1,25%
s002 r100 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Euro
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

s002 r100 c030	Risk weights	1,75%
s002 r100 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Euro
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	1,75%
s002 r110 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Euro
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	2,25%
s002 r110 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Euro
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	2,25%
s002 r120 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Euro
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	2,75%,3,25%,3,75%,4,5%,5,25%,6%,8%,12,5%
s002 r120 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Euro
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	2,75%,3,25%,3,75%,4,5%,5,25%,6%,8%,12,5%
s002 r120 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk

s002 r120 c030	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Euro
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	2,75%,3,25%,3,75%,4,5%,5,25%,6%,8%,12,5%
s002 r120 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Euro
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	2,75%,3,25%,3,75%,4,5%,5,25%,6%,8%,12,5%
s002 r130 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Euro
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	2,75%
s002 r130 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Euro
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	2,75%
s002 r140 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Euro
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	3,25%
s002 r140 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Euro

s002 r140 c040	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	3,25%
s002 r150 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Euro
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	3,75%
s002 r150 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Euro
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	3,75%
s002 r160 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Euro
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	4,5%
s002 r160 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Euro
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	4,5%
s002 r170 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Euro
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	5,25%

s002 r170 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Euro
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	5,25%
s002 r180 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Euro
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	6%
s002 r180 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Euro
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	6%
s002 r190 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Euro
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	8%
s002 r190 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Euro
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	8%
s002 r200 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach

s002 r200 c030	Type of risk	General risk for debt instruments
	Currency of the exposure	Euro
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	12,5%
s002 r200 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Euro
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	12,5%
s002 r210 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Euro
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s002 r210 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Euro
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s002 r210 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Euro
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s002 r210 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Euro
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s002 r210 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Instruments subject to market risk

s002 r210 c050	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Euro
	Prudential portfolio	Trading book
s002 r210 c060	Metric	Own funds requirements [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Euro
	Prudential portfolio	Trading book
s002 r220 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Euro
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	Computable risk weights Zone 1
s002 r220 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Euro
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	Computable risk weights Zone 1
s002 r220 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Euro
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	Computable risk weights Zone 1
s002 r220 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Euro
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	Computable risk weights Zone 1
s002 r230 c010	Metric	Value used for market risk, gross [mi]

s002 r230 c010	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Euro
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	Computable risk weights Zone 2
s002 r230 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Euro
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	Computable risk weights Zone 2
s002 r230 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Euro
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	Computable risk weights Zone 2
s002 r230 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Euro
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	Computable risk weights Zone 2
s002 r240 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Euro
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	Computable risk weights Zone 3
s002 r240 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments

s002 r240 c020	Currency of the exposure	Euro
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	Computable risk weights Zone 3
s002 r240 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Euro
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	Computable risk weights Zone 3
s002 r240 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Euro
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	Computable risk weights Zone 3
s002 r250 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approaches for specific risk for debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Euro
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s002 r250 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approaches for specific risk for debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Euro
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s002 r250 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approaches for specific risk for debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Euro
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s002 r250 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk

s002 r250 c040	Approach	Approaches for specific risk for debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Euro
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s002 r250 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Instruments subject to market risk
	Approach	Approaches for specific risk for debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Euro
	Prudential portfolio	Trading book
s002 r250 c060	Metric	Own funds requirements [mi]
	Main category	Instruments subject to market risk
	Approach	Approaches for specific risk for debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Euro
	Prudential portfolio	Trading book
s002 r251 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Euro
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s002 r251 c060	Metric	Own funds requirements [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Euro
	Prudential portfolio	Trading book
s002 r260 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Euro
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	0%
s002 r260 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Euro

s002 r260 c020	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	0%

s002 r260 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Euro
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	0%

s002 r260 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Euro
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	0%

s002 r260 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Euro
	Prudential portfolio	Trading book
	Risk weights	0%

s002 r260 c060	Metric	Own funds requirements [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Euro
	Prudential portfolio	Trading book
	Risk weights	0%

s002 r270 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Euro
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	0,25%,1%,1,6%

| s002 r270 c020 | Metric | Value used for market risk, gross [mi] |
| | Main category | Instruments subject to market risk |

s002 r270 c020	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Euro
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	0,25%,1%,1,6%
s002 r270 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Euro
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	0,25%,1%,1,6%
s002 r270 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Euro
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	0,25%,1%,1,6%
s002 r270 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Euro
	Prudential portfolio	Trading book
	Risk weights	0,25%,1%,1,6%
s002 r270 c060	Metric	Own funds requirements [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Euro
	Prudential portfolio	Trading book
	Risk weights	0,25%,1%,1,6%
s002 r280 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Euro
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

s002 r280 c010	Risk weights		0,25%
s002 r280 c020	Metric		Value used for market risk, gross [mi]
	Main category		Instruments subject to market risk
	Approach		Approach for specific risk for non securitisation debt instruments
	Type of risk		Specific risk for debt instruments
	Currency of the exposure		Euro
	Positions in the instrument		Short position
	Prudential portfolio		Trading book
	Risk weights		0,25%
s002 r280 c030	Metric		Value used for market risk, net [mi]
	Main category		Instruments subject to market risk
	Approach		Approach for specific risk for non securitisation debt instruments
	Type of risk		Specific risk for debt instruments
	Currency of the exposure		Euro
	Positions in the instrument		Long position
	Prudential portfolio		Trading book
	Risk weights		0,25%
s002 r280 c040	Metric		Value used for market risk, net [mi]
	Main category		Instruments subject to market risk
	Approach		Approach for specific risk for non securitisation debt instruments
	Type of risk		Specific risk for debt instruments
	Currency of the exposure		Euro
	Positions in the instrument		Short position
	Prudential portfolio		Trading book
	Risk weights		0,25%
s002 r280 c050	Metric		Value used for market risk, subject to capital charge [mi]
	Main category		Instruments subject to market risk
	Approach		Approach for specific risk for non securitisation debt instruments
	Type of risk		Specific risk for debt instruments
	Currency of the exposure		Euro
	Prudential portfolio		Trading book
	Risk weights		0,25%
s002 r280 c060	Metric		Own funds requirements [mi]
	Main category		Instruments subject to market risk
	Approach		Approach for specific risk for non securitisation debt instruments
	Type of risk		Specific risk for debt instruments
	Currency of the exposure		Euro
	Prudential portfolio		Trading book
	Risk weights		0,25%
s002 r290 c010	Metric		Value used for market risk, gross [mi]
	Main category		Instruments subject to market risk
	Approach		Approach for specific risk for non securitisation debt instruments
	Type of risk		Specific risk for debt instruments

s002 r290 c010	Currency of the exposure	Euro
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	1%
s002 r290 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Euro
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	1%
s002 r290 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Euro
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	1%
s002 r290 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Euro
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	1%
s002 r290 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Euro
	Prudential portfolio	Trading book
	Risk weights	1%
s002 r290 c060	Metric	Own funds requirements [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Euro
	Prudential portfolio	Trading book
	Risk weights	1%
s002 r300 c010	Metric	Value used for market risk, gross [mi]

s002 r300 c010	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Euro
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	1,6%
s002 r300 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Euro
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	1,6%
s002 r300 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Euro
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	1,6%
s002 r300 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Euro
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	1,6%
s002 r300 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Euro
	Prudential portfolio	Trading book
	Risk weights	1,6%
s002 r300 c060	Metric	Own funds requirements [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Euro

s002 r300 c060	Prudential portfolio	Trading book
	Risk weights	1,6%

s002 r310 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Euro
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	8%

s002 r310 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Euro
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	8%

s002 r310 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Euro
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	8%

s002 r310 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Euro
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	8%

s002 r310 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Euro
	Prudential portfolio	Trading book
	Risk weights	8%

s002 r310 c060	Metric	Own funds requirements [mi]
	Main category	Instruments subject to market risk

s002 r310 c060	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Euro
	Prudential portfolio	Trading book
	Risk weights	8%
s002 r320 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Euro
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	12%
s002 r320 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Euro
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	12%
s002 r320 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Euro
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	12%
s002 r320 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Euro
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	12%
s002 r320 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Euro
	Prudential portfolio	Trading book

s002 r320 c050	Risk weights	12%

s002 r320 c060	Metric	Own funds requirements [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Euro
	Prudential portfolio	Trading book
	Risk weights	12%

s002 r321 c010	Metric	Value used for market risk, gross [mi]
	Main category	N-th to default credit derivatives
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Euro
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Use of external ratings	Direct issue credit assessment

s002 r321 c020	Metric	Value used for market risk, gross [mi]
	Main category	N-th to default credit derivatives
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Euro
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Use of external ratings	Direct issue credit assessment

s002 r321 c030	Metric	Value used for market risk, net [mi]
	Main category	N-th to default credit derivatives
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Euro
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Use of external ratings	Direct issue credit assessment

s002 r321 c040	Metric	Value used for market risk, net [mi]
	Main category	N-th to default credit derivatives
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Euro
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Use of external ratings	Direct issue credit assessment

s002 r321 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	N-th to default credit derivatives
	Approach	Approach for specific risk for non securitisation debt instruments

s002 r321 c050	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Euro
	Prudential portfolio	Trading book
	Use of external ratings	Direct issue credit assessment
s002 r321 c060	Metric	Own funds requirements [mi]
	Main category	N-th to default credit derivatives
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Euro
	Prudential portfolio	Trading book
	Use of external ratings	Direct issue credit assessment
s002 r325 c060	Metric	Own funds requirements [mi]
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Euro
	Prudential portfolio	Trading book
s002 r330 c060	Metric	Own funds requirements [mi]
	Main category	Instruments in the CTP
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Euro
	Prudential portfolio	Trading book
s002 r340 c060	Metric	Own funds requirements [mi]
	Main category	CIUs
	Approach	Particular approach for CIUs reported as debt instruments
	Type of risk	Market not look-through CIUs risk
	Currency of the exposure	Euro
	Prudential portfolio	Trading book
s002 r350 c060	Metric	Own funds requirements [mi]
	Main category	Options and warrants
	Approach	Approaches for options
	Type of risk	Interest rate risk
	Currency of the exposure	Euro
	Prudential portfolio	Trading book
s002 r360 c010	Metric	Value used for market risk, gross [mi]
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Interest rate risk
	Currency of the exposure	Euro
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s002 r360 c020	Metric	Value used for market risk, gross [mi]

s002 r360 c020

Main category	Options and warrants
Approach	Simplified method
Type of risk	Interest rate risk
Currency of the exposure	Euro
Positions in the instrument	Short position
Prudential portfolio	Trading book

s002 r360 c030

Metric	Value used for market risk, net [mi]
Main category	Options and warrants
Approach	Simplified method
Type of risk	Interest rate risk
Currency of the exposure	Euro
Positions in the instrument	Long position
Prudential portfolio	Trading book

s002 r360 c040

Metric	Value used for market risk, net [mi]
Main category	Options and warrants
Approach	Simplified method
Type of risk	Interest rate risk
Currency of the exposure	Euro
Positions in the instrument	Short position
Prudential portfolio	Trading book

s002 r360 c050

Metric	Value used for market risk, subject to capital charge [mi]
Main category	Options and warrants
Approach	Simplified method
Type of risk	Interest rate risk
Currency of the exposure	Euro
Prudential portfolio	Trading book

s002 r360 c060

Metric	Own funds requirements [mi]
Main category	Options and warrants
Approach	Simplified method
Type of risk	Interest rate risk
Currency of the exposure	Euro
Prudential portfolio	Trading book

s002 r360 c070

Metric	Total risk exposure amount [mi]
Main category	Options and warrants
Approach	Simplified method
Type of risk	Interest rate risk
Currency of the exposure	Euro
Prudential portfolio	Trading book

s002 r370 c010

Metric	Value used for market risk, gross [mi]
Main category	Options and warrants
Approach	Delta plus approach, additional requirements for gamma risk
Type of risk	Interest rate risk
Currency of the exposure	Euro

s002 r370 c010	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s002 r370 c020	Metric	Value used for market risk, gross [mi]
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Interest rate risk
	Currency of the exposure	Euro
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s002 r370 c030	Metric	Value used for market risk, net [mi]
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Interest rate risk
	Currency of the exposure	Euro
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s002 r370 c040	Metric	Value used for market risk, net [mi]
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Interest rate risk
	Currency of the exposure	Euro
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s002 r370 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Interest rate risk
	Currency of the exposure	Euro
	Prudential portfolio	Trading book
s002 r370 c060	Metric	Own funds requirements [mi]
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Interest rate risk
	Currency of the exposure	Euro
	Prudential portfolio	Trading book
s002 r370 c070	Metric	Total risk exposure amount [mi]
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Interest rate risk
	Currency of the exposure	Euro
	Prudential portfolio	Trading book
s002 r380 c010	Metric	Value used for market risk, gross [mi]
	Main category	Options and warrants

s002 r380 c010	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Interest rate risk
	Currency of the exposure	Euro
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s002 r380 c020	Metric	Value used for market risk, gross [mi]
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Interest rate risk
	Currency of the exposure	Euro
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s002 r380 c030	Metric	Value used for market risk, net [mi]
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Interest rate risk
	Currency of the exposure	Euro
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s002 r380 c040	Metric	Value used for market risk, net [mi]
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Interest rate risk
	Currency of the exposure	Euro
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s002 r380 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Interest rate risk
	Currency of the exposure	Euro
	Prudential portfolio	Trading book
s002 r380 c060	Metric	Own funds requirements [mi]
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Interest rate risk
	Currency of the exposure	Euro
	Prudential portfolio	Trading book
s002 r380 c070	Metric	Total risk exposure amount [mi]
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Interest rate risk
	Currency of the exposure	Euro

s002 r380 c070	Prudential portfolio	Trading book
s002 r390 c010	Metric	Value used for market risk, gross [mi]
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Interest rate risk
	Currency of the exposure	Euro
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s002 r390 c020	Metric	Value used for market risk, gross [mi]
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Interest rate risk
	Currency of the exposure	Euro
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s002 r390 c030	Metric	Value used for market risk, net [mi]
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Interest rate risk
	Currency of the exposure	Euro
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s002 r390 c040	Metric	Value used for market risk, net [mi]
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Interest rate risk
	Currency of the exposure	Euro
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s002 r390 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Interest rate risk
	Currency of the exposure	Euro
	Prudential portfolio	Trading book
s002 r390 c060	Metric	Own funds requirements [mi]
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Interest rate risk
	Currency of the exposure	Euro
	Prudential portfolio	Trading book
s002 r390 c070	Metric	Total risk exposure amount [mi]
	Main category	Options and warrants

s002 r390 c070	Approach	Scenario matrix approach
	Type of risk	Interest rate risk
	Currency of the exposure	Euro
	Prudential portfolio	Trading book

s003 r010 c060	Metric	Own funds requirements [mi]
	Main category	Instruments subject to market risk
	Approach	Standardised approaches for market risk
	Type of risk	Interest rate risk
	Currency of the exposure	Albanian Lek
	Prudential portfolio	Trading book

s003 r010 c070	Metric	Total risk exposure amount [mi]
	Main category	Instruments subject to market risk
	Approach	Standardised approaches for market risk
	Type of risk	Interest rate risk
	Currency of the exposure	Albanian Lek
	Prudential portfolio	Trading book

s003 r011 c060	Metric	Own funds requirements [mi]
	Main category	Instruments subject to market risk
	Approach	Approaches for general risk for debt instruments
	Type of risk	General risk for debt instruments
	Currency of the exposure	Albanian Lek
	Prudential portfolio	Trading book

s003 r012 c010	Metric	Value used for market risk, gross [mi]
	Main category	Derivatives
	Approach	Approaches for general risk for debt instruments
	Type of risk	General risk for debt instruments
	Currency of the exposure	Albanian Lek
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

s003 r012 c020	Metric	Value used for market risk, gross [mi]
	Main category	Derivatives
	Approach	Approaches for general risk for debt instruments
	Type of risk	General risk for debt instruments
	Currency of the exposure	Albanian Lek
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

s003 r013 c010	Metric	Value used for market risk, gross [mi]
	Main category	Assets and liabilities other than derivatives
	Approach	Approaches for general risk for debt instruments
	Type of risk	General risk for debt instruments
	Currency of the exposure	Albanian Lek
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

s003 r013 c020	Metric	Value used for market risk, gross [mi]
	Main category	Assets and liabilities other than derivatives
	Approach	Approaches for general risk for debt instruments
	Type of risk	General risk for debt instruments
	Currency of the exposure	Albanian Lek
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s003 r020 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Albanian Lek
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s003 r020 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Albanian Lek
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s003 r020 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Albanian Lek
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s003 r020 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Albanian Lek
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s003 r020 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Albanian Lek
	Prudential portfolio	Trading book
s003 r020 c060	Metric	Own funds requirements [mi]
	Main category	Instruments subject to market risk

s003 r020 c060		
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Albanian Lek
	Prudential portfolio	Trading book

s003 r030 c010		
	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Albanian Lek
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	0%,0.2%,0.4%,0.7%

s003 r030 c020		
	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Albanian Lek
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	0%,0.2%,0.4%,0.7%

s003 r030 c030		
	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Albanian Lek
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	0%,0.2%,0.4%,0.7%

s003 r030 c040		
	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Albanian Lek
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	0%,0.2%,0.4%,0.7%

s003 r040 c030		
	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Albanian Lek
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

s003 r040 c030	Risk weights	0%	
s003 r040 c040	Metric	Value used for market risk, net [mi]	
	Main category	Instruments subject to market risk	
	Approach	Maturity-based approach	
	Type of risk	General risk for debt instruments	
	Currency of the exposure	Albanian Lek	
	Positions in the instrument	Short position	
	Prudential portfolio	Trading book	
	Risk weights	0%	
s003 r050 c030	Metric	Value used for market risk, net [mi]	
	Main category	Instruments subject to market risk	
	Approach	Maturity-based approach	
	Type of risk	General risk for debt instruments	
	Currency of the exposure	Albanian Lek	
	Positions in the instrument	Long position	
	Prudential portfolio	Trading book	
	Risk weights	0,2%	
s003 r050 c040	Metric	Value used for market risk, net [mi]	
	Main category	Instruments subject to market risk	
	Approach	Maturity-based approach	
	Type of risk	General risk for debt instruments	
	Currency of the exposure	Albanian Lek	
	Positions in the instrument	Short position	
	Prudential portfolio	Trading book	
	Risk weights	0,2%	
s003 r060 c030	Metric	Value used for market risk, net [mi]	
	Main category	Instruments subject to market risk	
	Approach	Maturity-based approach	
	Type of risk	General risk for debt instruments	
	Currency of the exposure	Albanian Lek	
	Positions in the instrument	Long position	
	Prudential portfolio	Trading book	
	Risk weights	0,4%	
s003 r060 c040	Metric	Value used for market risk, net [mi]	
	Main category	Instruments subject to market risk	
	Approach	Maturity-based approach	
	Type of risk	General risk for debt instruments	
	Currency of the exposure	Albanian Lek	
	Positions in the instrument	Short position	
	Prudential portfolio	Trading book	
	Risk weights	0,4%	
s003 r070 c030	Metric	Value used for market risk, net [mi]	
	Main category	Instruments subject to market risk	

s003 r070 c030	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Albanian Lek
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	0,7%
s003 r070 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Albanian Lek
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	0,7%
s003 r080 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Albanian Lek
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	1,25%,1,75%,2,25%
s003 r080 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Albanian Lek
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	1,25%,1,75%,2,25%
s003 r080 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Albanian Lek
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	1,25%,1,75%,2,25%
s003 r080 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Albanian Lek

s003 r080 c040	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	1,25%,1,75%,2,25%

s003 r090 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Albanian Lek
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	1,25%

s003 r090 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Albanian Lek
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	1,25%

s003 r100 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Albanian Lek
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	1,75%

s003 r100 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Albanian Lek
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	1,75%

s003 r110 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Albanian Lek
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	2,25%

COREP

s003 r110 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Albanian Lek
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	2,25%
s003 r120 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Albanian Lek
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	2,75%,3,25%,3,75%,4,5%,5,25%,6%,8%,12,5%
s003 r120 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Albanian Lek
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	2,75%,3,25%,3,75%,4,5%,5,25%,6%,8%,12,5%
s003 r120 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Albanian Lek
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	2,75%,3,25%,3,75%,4,5%,5,25%,6%,8%,12,5%
s003 r120 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Albanian Lek
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	2,75%,3,25%,3,75%,4,5%,5,25%,6%,8%,12,5%
s003 r130 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach

s003 r130 c030

Type of risk	General risk for debt instruments
Currency of the exposure	Albanian Lek
Positions in the instrument	Long position
Prudential portfolio	Trading book
Risk weights	2,75%

s003 r130 c040

Metric	Value used for market risk, net [mi]
Main category	Instruments subject to market risk
Approach	Maturity-based approach
Type of risk	General risk for debt instruments
Currency of the exposure	Albanian Lek
Positions in the instrument	Short position
Prudential portfolio	Trading book
Risk weights	2,75%

s003 r140 c030

Metric	Value used for market risk, net [mi]
Main category	Instruments subject to market risk
Approach	Maturity-based approach
Type of risk	General risk for debt instruments
Currency of the exposure	Albanian Lek
Positions in the instrument	Long position
Prudential portfolio	Trading book
Risk weights	3,25%

s003 r140 c040

Metric	Value used for market risk, net [mi]
Main category	Instruments subject to market risk
Approach	Maturity-based approach
Type of risk	General risk for debt instruments
Currency of the exposure	Albanian Lek
Positions in the instrument	Short position
Prudential portfolio	Trading book
Risk weights	3,25%

s003 r150 c030

Metric	Value used for market risk, net [mi]
Main category	Instruments subject to market risk
Approach	Maturity-based approach
Type of risk	General risk for debt instruments
Currency of the exposure	Albanian Lek
Positions in the instrument	Long position
Prudential portfolio	Trading book
Risk weights	3,75%

s003 r150 c040

Metric	Value used for market risk, net [mi]
Main category	Instruments subject to market risk
Approach	Maturity-based approach
Type of risk	General risk for debt instruments
Currency of the exposure	Albanian Lek
Positions in the instrument	Short position

s003 r150 c040	Prudential portfolio	Trading book
	Risk weights	3,75%
s003 r160 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Albanian Lek
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	4,5%
s003 r160 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Albanian Lek
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	4,5%
s003 r170 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Albanian Lek
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	5,25%
s003 r170 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Albanian Lek
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	5,25%
s003 r180 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Albanian Lek
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	6%
s003 r180 c040	Metric	Value used for market risk, net [mi]

COREP

s003 r180 c040	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Albanian Lek
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	6%
s003 r190 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Albanian Lek
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	8%
s003 r190 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Albanian Lek
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	8%
s003 r200 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Albanian Lek
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	12,5%
s003 r200 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Albanian Lek
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	12,5%
s003 r210 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments

s003 r210 c010	Currency of the exposure	Albanian Lek
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s003 r210 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Albanian Lek
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s003 r210 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Albanian Lek
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s003 r210 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Albanian Lek
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s003 r210 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Albanian Lek
	Prudential portfolio	Trading book
s003 r210 c060	Metric	Own funds requirements [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Albanian Lek
	Prudential portfolio	Trading book
s003 r220 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Albanian Lek
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

s003 r220 c010	Risk weights	Computable risk weights Zone 1
s003 r220 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Albanian Lek
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	Computable risk weights Zone 1
s003 r220 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Albanian Lek
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	Computable risk weights Zone 1
s003 r220 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Albanian Lek
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	Computable risk weights Zone 1
s003 r230 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Albanian Lek
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	Computable risk weights Zone 2
s003 r230 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Albanian Lek
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	Computable risk weights Zone 2
s003 r230 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk

s003 r230 c030		
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Albanian Lek
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	Computable risk weights Zone 2
s003 r230 c040		
	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Albanian Lek
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	Computable risk weights Zone 2
s003 r240 c010		
	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Albanian Lek
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	Computable risk weights Zone 3
s003 r240 c020		
	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Albanian Lek
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	Computable risk weights Zone 3
s003 r240 c030		
	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Albanian Lek
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	Computable risk weights Zone 3
s003 r240 c040		
	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Albanian Lek

s003 r240 c040	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	Computable risk weights Zone 3
s003 r250 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approaches for specific risk for debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Albanian Lek
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s003 r250 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approaches for specific risk for debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Albanian Lek
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s003 r250 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approaches for specific risk for debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Albanian Lek
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s003 r250 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approaches for specific risk for debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Albanian Lek
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s003 r250 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Instruments subject to market risk
	Approach	Approaches for specific risk for debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Albanian Lek
	Prudential portfolio	Trading book
s003 r250 c060	Metric	Own funds requirements [mi]
	Main category	Instruments subject to market risk
	Approach	Approaches for specific risk for debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Albanian Lek
	Prudential portfolio	Trading book

s003 r251 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Albanian Lek
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s003 r251 c060	Metric	Own funds requirements [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Albanian Lek
	Prudential portfolio	Trading book
s003 r260 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Albanian Lek
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	0%
s003 r260 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Albanian Lek
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	0%
s003 r260 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Albanian Lek
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	0%
s003 r260 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Albanian Lek
	Positions in the instrument	Short position

s003 r260 c040	Prudential portfolio	Trading book
	Risk weights	0%

s003 r260 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Albanian Lek
	Prudential portfolio	Trading book
	Risk weights	0%

s003 r260 c060	Metric	Own funds requirements [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Albanian Lek
	Prudential portfolio	Trading book
	Risk weights	0%

s003 r270 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Albanian Lek
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	0,25%,1%,1,6%

s003 r270 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Albanian Lek
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	0,25%,1%,1,6%

s003 r270 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Albanian Lek
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	0,25%,1%,1,6%

s003 r270 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments

s003 r270 c040	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Albanian Lek
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	0,25%,1%,1,6%
s003 r270 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Albanian Lek
	Prudential portfolio	Trading book
	Risk weights	0,25%,1%,1,6%
s003 r270 c060	Metric	Own funds requirements [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Albanian Lek
	Prudential portfolio	Trading book
	Risk weights	0,25%,1%,1,6%
s003 r280 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Albanian Lek
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	0,25%
s003 r280 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Albanian Lek
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	0,25%
s003 r280 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Albanian Lek
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	0,25%

s003 r280 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Albanian Lek
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	0,25%
s003 r280 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Albanian Lek
	Prudential portfolio	Trading book
	Risk weights	0,25%
s003 r280 c060	Metric	Own funds requirements [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Albanian Lek
	Prudential portfolio	Trading book
	Risk weights	0,25%
s003 r290 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Albanian Lek
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	1%
s003 r290 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Albanian Lek
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	1%
s003 r290 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Albanian Lek

s003 r290 c030	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	1%
s003 r290 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Albanian Lek
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	1%
s003 r290 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Albanian Lek
	Prudential portfolio	Trading book
	Risk weights	1%
s003 r290 c060	Metric	Own funds requirements [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Albanian Lek
	Prudential portfolio	Trading book
	Risk weights	1%
s003 r300 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Albanian Lek
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	1,6%
s003 r300 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Albanian Lek
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	1,6%
s003 r300 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk

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s003 r300 c030		
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Albanian Lek
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	1,6%

s003 r300 c040		
	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Albanian Lek
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	1,6%

s003 r300 c050		
	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Albanian Lek
	Prudential portfolio	Trading book
	Risk weights	1,6%

s003 r300 c060		
	Metric	Own funds requirements [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Albanian Lek
	Prudential portfolio	Trading book
	Risk weights	1,6%

s003 r310 c010		
	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Albanian Lek
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	8%

s003 r310 c020		
	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Albanian Lek
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

s003 r310 c020	Risk weights	8%
s003 r310 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Albanian Lek
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	8%
s003 r310 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Albanian Lek
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	8%
s003 r310 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Albanian Lek
	Prudential portfolio	Trading book
	Risk weights	8%
s003 r310 c060	Metric	Own funds requirements [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Albanian Lek
	Prudential portfolio	Trading book
	Risk weights	8%
s003 r320 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Albanian Lek
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	12%
s003 r320 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments

s003 r320 c020	Currency of the exposure	Albanian Lek
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	12%
s003 r320 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Albanian Lek
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	12%
s003 r320 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Albanian Lek
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	12%
s003 r320 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Albanian Lek
	Prudential portfolio	Trading book
	Risk weights	12%
s003 r320 c060	Metric	Own funds requirements [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Albanian Lek
	Prudential portfolio	Trading book
	Risk weights	12%
s003 r321 c010	Metric	Value used for market risk, gross [mi]
	Main category	N-th to default credit derivatives
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Albanian Lek
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Use of external ratings	Direct issue credit assessment
s003 r321 c020	Metric	Value used for market risk, gross [mi]

s003 r321 c020	Main category	N-th to default credit derivatives
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Albanian Lek
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Use of external ratings	Direct issue credit assessment
s003 r321 c030	Metric	Value used for market risk, net [mi]
	Main category	N-th to default credit derivatives
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Albanian Lek
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Use of external ratings	Direct issue credit assessment
s003 r321 c040	Metric	Value used for market risk, net [mi]
	Main category	N-th to default credit derivatives
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Albanian Lek
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Use of external ratings	Direct issue credit assessment
s003 r321 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	N-th to default credit derivatives
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Albanian Lek
	Prudential portfolio	Trading book
	Use of external ratings	Direct issue credit assessment
s003 r321 c060	Metric	Own funds requirements [mi]
	Main category	N-th to default credit derivatives
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Albanian Lek
	Prudential portfolio	Trading book
	Use of external ratings	Direct issue credit assessment
s003 r325 c060	Metric	Own funds requirements [mi]
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Albanian Lek
	Prudential portfolio	Trading book

s003 r330 c060	Metric	Own funds requirements [mi]
	Main category	Instruments in the CTP
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Albanian Lek
	Prudential portfolio	Trading book
s003 r340 c060	Metric	Own funds requirements [mi]
	Main category	CIUs
	Approach	Particular approach for CIUs reported as debt instruments
	Type of risk	Market not look-through CIUs risk
	Currency of the exposure	Albanian Lek
	Prudential portfolio	Trading book
s003 r350 c060	Metric	Own funds requirements [mi]
	Main category	Options and warrants
	Approach	Approaches for options
	Type of risk	Interest rate risk
	Currency of the exposure	Albanian Lek
	Prudential portfolio	Trading book
s003 r360 c010	Metric	Value used for market risk, gross [mi]
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Interest rate risk
	Currency of the exposure	Albanian Lek
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s003 r360 c020	Metric	Value used for market risk, gross [mi]
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Interest rate risk
	Currency of the exposure	Albanian Lek
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s003 r360 c030	Metric	Value used for market risk, net [mi]
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Interest rate risk
	Currency of the exposure	Albanian Lek
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s003 r360 c040	Metric	Value used for market risk, net [mi]
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Interest rate risk

s003 r360 c040	Currency of the exposure	Albanian Lek
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

s003 r360 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Interest rate risk
	Currency of the exposure	Albanian Lek
	Prudential portfolio	Trading book

s003 r360 c060	Metric	Own funds requirements [mi]
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Interest rate risk
	Currency of the exposure	Albanian Lek
	Prudential portfolio	Trading book

s003 r360 c070	Metric	Total risk exposure amount [mi]
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Interest rate risk
	Currency of the exposure	Albanian Lek
	Prudential portfolio	Trading book

s003 r370 c010	Metric	Value used for market risk, gross [mi]
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Interest rate risk
	Currency of the exposure	Albanian Lek
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

s003 r370 c020	Metric	Value used for market risk, gross [mi]
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Interest rate risk
	Currency of the exposure	Albanian Lek
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

s003 r370 c030	Metric	Value used for market risk, net [mi]
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Interest rate risk
	Currency of the exposure	Albanian Lek
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

| s003 r370 c040 | Metric | Value used for market risk, net [mi] |

s003 r370 c040

Main category	Options and warrants
Approach	Delta plus approach, additional requirements for gamma risk
Type of risk	Interest rate risk
Currency of the exposure	Albanian Lek
Positions in the instrument	Short position
Prudential portfolio	Trading book

s003 r370 c050

Metric	Value used for market risk, subject to capital charge [mi]
Main category	Options and warrants
Approach	Delta plus approach, additional requirements for gamma risk
Type of risk	Interest rate risk
Currency of the exposure	Albanian Lek
Prudential portfolio	Trading book

s003 r370 c060

Metric	Own funds requirements [mi]
Main category	Options and warrants
Approach	Delta plus approach, additional requirements for gamma risk
Type of risk	Interest rate risk
Currency of the exposure	Albanian Lek
Prudential portfolio	Trading book

s003 r370 c070

Metric	Total risk exposure amount [mi]
Main category	Options and warrants
Approach	Delta plus approach, additional requirements for gamma risk
Type of risk	Interest rate risk
Currency of the exposure	Albanian Lek
Prudential portfolio	Trading book

s003 r380 c010

Metric	Value used for market risk, gross [mi]
Main category	Options and warrants
Approach	Delta plus approach, additional requirements for vega risk
Type of risk	Interest rate risk
Currency of the exposure	Albanian Lek
Positions in the instrument	Long position
Prudential portfolio	Trading book

s003 r380 c020

Metric	Value used for market risk, gross [mi]
Main category	Options and warrants
Approach	Delta plus approach, additional requirements for vega risk
Type of risk	Interest rate risk
Currency of the exposure	Albanian Lek
Positions in the instrument	Short position
Prudential portfolio	Trading book

s003 r380 c030

Metric	Value used for market risk, net [mi]
Main category	Options and warrants
Approach	Delta plus approach, additional requirements for vega risk
Type of risk	Interest rate risk
Currency of the exposure	Albanian Lek

| s003 r380 c030 | Positions in the instrument | Long position |
| | Prudential portfolio | Trading book |

s003 r380 c040	Metric	Value used for market risk, net [mi]
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Interest rate risk
	Currency of the exposure	Albanian Lek
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

s003 r380 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Interest rate risk
	Currency of the exposure	Albanian Lek
	Prudential portfolio	Trading book

s003 r380 c060	Metric	Own funds requirements [mi]
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Interest rate risk
	Currency of the exposure	Albanian Lek
	Prudential portfolio	Trading book

s003 r380 c070	Metric	Total risk exposure amount [mi]
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Interest rate risk
	Currency of the exposure	Albanian Lek
	Prudential portfolio	Trading book

s003 r390 c010	Metric	Value used for market risk, gross [mi]
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Interest rate risk
	Currency of the exposure	Albanian Lek
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

s003 r390 c020	Metric	Value used for market risk, gross [mi]
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Interest rate risk
	Currency of the exposure	Albanian Lek
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

| s003 r390 c030 | Metric | Value used for market risk, net [mi] |
| | Main category | Options and warrants |

s003 r390 c030	Approach	Scenario matrix approach
	Type of risk	Interest rate risk
	Currency of the exposure	Albanian Lek
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s003 r390 c040	Metric	Value used for market risk, net [mi]
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Interest rate risk
	Currency of the exposure	Albanian Lek
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s003 r390 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Interest rate risk
	Currency of the exposure	Albanian Lek
	Prudential portfolio	Trading book
s003 r390 c060	Metric	Own funds requirements [mi]
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Interest rate risk
	Currency of the exposure	Albanian Lek
	Prudential portfolio	Trading book
s003 r390 c070	Metric	Total risk exposure amount [mi]
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Interest rate risk
	Currency of the exposure	Albanian Lek
	Prudential portfolio	Trading book
s004 r010 c060	Metric	Own funds requirements [mi]
	Main category	Instruments subject to market risk
	Approach	Standardised approaches for market risk
	Type of risk	Interest rate risk
	Currency of the exposure	Bulgarian Lev
	Prudential portfolio	Trading book
s004 r010 c070	Metric	Total risk exposure amount [mi]
	Main category	Instruments subject to market risk
	Approach	Standardised approaches for market risk
	Type of risk	Interest rate risk
	Currency of the exposure	Bulgarian Lev
	Prudential portfolio	Trading book
s004 r011 c060	Metric	Own funds requirements [mi]

s004 r011 c060	Main category	Instruments subject to market risk
	Approach	Approaches for general risk for debt instruments
	Type of risk	General risk for debt instruments
	Currency of the exposure	Bulgarian Lev
	Prudential portfolio	Trading book
s004 r012 c010	Metric	Value used for market risk, gross [mi]
	Main category	Derivatives
	Approach	Approaches for general risk for debt instruments
	Type of risk	General risk for debt instruments
	Currency of the exposure	Bulgarian Lev
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s004 r012 c020	Metric	Value used for market risk, gross [mi]
	Main category	Derivatives
	Approach	Approaches for general risk for debt instruments
	Type of risk	General risk for debt instruments
	Currency of the exposure	Bulgarian Lev
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s004 r013 c010	Metric	Value used for market risk, gross [mi]
	Main category	Assets and liabilities other than derivatives
	Approach	Approaches for general risk for debt instruments
	Type of risk	General risk for debt instruments
	Currency of the exposure	Bulgarian Lev
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s004 r013 c020	Metric	Value used for market risk, gross [mi]
	Main category	Assets and liabilities other than derivatives
	Approach	Approaches for general risk for debt instruments
	Type of risk	General risk for debt instruments
	Currency of the exposure	Bulgarian Lev
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s004 r020 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Bulgarian Lev
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s004 r020 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach

s004 r020 c020	Type of risk	General risk for debt instruments
	Currency of the exposure	Bulgarian Lev
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s004 r020 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Bulgarian Lev
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s004 r020 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Bulgarian Lev
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s004 r020 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Bulgarian Lev
	Prudential portfolio	Trading book
s004 r020 c060	Metric	Own funds requirements [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Bulgarian Lev
	Prudential portfolio	Trading book
s004 r030 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Bulgarian Lev
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	0%,0.2%,0.4%,0.7%
s004 r030 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Bulgarian Lev

s004 r030 c020	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	0%,0.2%,0.4%,0.7%

s004 r030 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Bulgarian Lev
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	0%,0.2%,0.4%,0.7%

s004 r030 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Bulgarian Lev
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	0%,0.2%,0.4%,0.7%

s004 r040 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Bulgarian Lev
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	0%

s004 r040 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Bulgarian Lev
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	0%

s004 r050 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Bulgarian Lev
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	0,2%

s004 r050 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Bulgarian Lev
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	0,2%
s004 r060 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Bulgarian Lev
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	0,4%
s004 r060 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Bulgarian Lev
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	0,4%
s004 r070 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Bulgarian Lev
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	0,7%
s004 r070 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Bulgarian Lev
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	0,7%
s004 r080 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach

s004 r080 c010	Type of risk	General risk for debt instruments
	Currency of the exposure	Bulgarian Lev
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	1,25%,1,75%,2,25%
s004 r080 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Bulgarian Lev
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	1,25%,1,75%,2,25%
s004 r080 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Bulgarian Lev
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	1,25%,1,75%,2,25%
s004 r080 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Bulgarian Lev
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	1,25%,1,75%,2,25%
s004 r090 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Bulgarian Lev
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	1,25%
s004 r090 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Bulgarian Lev
	Positions in the instrument	Short position

s004 r090 c040	Prudential portfolio	Trading book
	Risk weights	1,25%
s004 r100 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Bulgarian Lev
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	1,75%
s004 r100 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Bulgarian Lev
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	1,75%
s004 r110 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Bulgarian Lev
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	2,25%
s004 r110 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Bulgarian Lev
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	2,25%
s004 r120 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Bulgarian Lev
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	2,75%,3,25%,3,75%,4,5%,5,25%,6%,8%,12,5%
s004 r120 c020	Metric	Value used for market risk, gross [mi]

s004 r120 c020	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Bulgarian Lev
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	2,75%,3,25%,3,75%,4,5%,5,25%,6%,8%,12,5%
s004 r120 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Bulgarian Lev
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	2,75%,3,25%,3,75%,4,5%,5,25%,6%,8%,12,5%
s004 r120 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Bulgarian Lev
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	2,75%,3,25%,3,75%,4,5%,5,25%,6%,8%,12,5%
s004 r130 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Bulgarian Lev
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	2,75%
s004 r130 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Bulgarian Lev
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	2,75%
s004 r140 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments

s004 r140 c030	Currency of the exposure	Bulgarian Lev
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	3,25%
s004 r140 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Bulgarian Lev
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	3,25%
s004 r150 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Bulgarian Lev
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	3,75%
s004 r150 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Bulgarian Lev
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	3,75%
s004 r160 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Bulgarian Lev
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	4,5%
s004 r160 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Bulgarian Lev
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

s004 r160 c040	Risk weights	4,5%

s004 r170 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Bulgarian Lev
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	5,25%

s004 r170 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Bulgarian Lev
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	5,25%

s004 r180 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Bulgarian Lev
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	6%

s004 r180 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Bulgarian Lev
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	6%

s004 r190 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Bulgarian Lev
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	8%

s004 r190 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk

s004 r190 c040	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Bulgarian Lev
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	8%
s004 r200 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Bulgarian Lev
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	12,5%
s004 r200 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Bulgarian Lev
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	12,5%
s004 r210 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Bulgarian Lev
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s004 r210 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Bulgarian Lev
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s004 r210 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Bulgarian Lev
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

s004 r210 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Bulgarian Lev
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s004 r210 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Bulgarian Lev
	Prudential portfolio	Trading book
s004 r210 c060	Metric	Own funds requirements [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Bulgarian Lev
	Prudential portfolio	Trading book
s004 r220 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Bulgarian Lev
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	Computable risk weights Zone 1
s004 r220 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Bulgarian Lev
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	Computable risk weights Zone 1
s004 r220 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Bulgarian Lev
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	Computable risk weights Zone 1

s004 r220 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Bulgarian Lev
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	Computable risk weights Zone 1
s004 r230 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Bulgarian Lev
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	Computable risk weights Zone 2
s004 r230 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Bulgarian Lev
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	Computable risk weights Zone 2
s004 r230 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Bulgarian Lev
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	Computable risk weights Zone 2
s004 r230 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Bulgarian Lev
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	Computable risk weights Zone 2
s004 r240 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach

s004 r240 c010	Type of risk	General risk for debt instruments
	Currency of the exposure	Bulgarian Lev
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	Computable risk weights Zone 3
s004 r240 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Bulgarian Lev
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	Computable risk weights Zone 3
s004 r240 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Bulgarian Lev
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	Computable risk weights Zone 3
s004 r240 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Bulgarian Lev
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	Computable risk weights Zone 3
s004 r250 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approaches for specific risk for debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Bulgarian Lev
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s004 r250 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approaches for specific risk for debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Bulgarian Lev
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

s004 r250 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approaches for specific risk for debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Bulgarian Lev
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s004 r250 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approaches for specific risk for debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Bulgarian Lev
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s004 r250 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Instruments subject to market risk
	Approach	Approaches for specific risk for debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Bulgarian Lev
	Prudential portfolio	Trading book
s004 r250 c060	Metric	Own funds requirements [mi]
	Main category	Instruments subject to market risk
	Approach	Approaches for specific risk for debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Bulgarian Lev
	Prudential portfolio	Trading book
s004 r251 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Bulgarian Lev
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s004 r251 c060	Metric	Own funds requirements [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Bulgarian Lev
	Prudential portfolio	Trading book
s004 r260 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments

s004 r260 c010	Currency of the exposure	Bulgarian Lev
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	0%
s004 r260 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Bulgarian Lev
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	0%
s004 r260 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Bulgarian Lev
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	0%
s004 r260 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Bulgarian Lev
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	0%
s004 r260 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Bulgarian Lev
	Prudential portfolio	Trading book
	Risk weights	0%
s004 r260 c060	Metric	Own funds requirements [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Bulgarian Lev
	Prudential portfolio	Trading book
	Risk weights	0%
s004 r270 c010	Metric	Value used for market risk, gross [mi]

s004 r270 c010	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Bulgarian Lev
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	0,25%,1%,1,6%
s004 r270 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Bulgarian Lev
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	0,25%,1%,1,6%
s004 r270 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Bulgarian Lev
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	0,25%,1%,1,6%
s004 r270 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Bulgarian Lev
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	0,25%,1%,1,6%
s004 r270 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Bulgarian Lev
	Prudential portfolio	Trading book
	Risk weights	0,25%,1%,1,6%
s004 r270 c060	Metric	Own funds requirements [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Bulgarian Lev

s004 r270 c060	Prudential portfolio	Trading book
	Risk weights	0,25%,1%,1,6%

s004 r280 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Bulgarian Lev
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	0,25%

s004 r280 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Bulgarian Lev
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	0,25%

s004 r280 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Bulgarian Lev
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	0,25%

s004 r280 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Bulgarian Lev
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	0,25%

s004 r280 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Bulgarian Lev
	Prudential portfolio	Trading book
	Risk weights	0,25%

s004 r280 c060	Metric	Own funds requirements [mi]
	Main category	Instruments subject to market risk

s004 r280 c060	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Bulgarian Lev
	Prudential portfolio	Trading book
	Risk weights	0,25%

s004 r290 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Bulgarian Lev
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	1%

s004 r290 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Bulgarian Lev
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	1%

s004 r290 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Bulgarian Lev
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	1%

s004 r290 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Bulgarian Lev
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	1%

s004 r290 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Bulgarian Lev
	Prudential portfolio	Trading book

s004 r290 c050	Risk weights	1%

s004 r290 c060	Metric	Own funds requirements [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Bulgarian Lev
	Prudential portfolio	Trading book
	Risk weights	1%

s004 r300 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Bulgarian Lev
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	1,6%

s004 r300 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Bulgarian Lev
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	1,6%

s004 r300 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Bulgarian Lev
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	1,6%

s004 r300 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Bulgarian Lev
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	1,6%

s004 r300 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments

s004 r300 c050	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Bulgarian Lev
	Prudential portfolio	Trading book
	Risk weights	1,6%

s004 r300 c060	Metric	Own funds requirements [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Bulgarian Lev
	Prudential portfolio	Trading book
	Risk weights	1,6%

s004 r310 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Bulgarian Lev
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	8%

s004 r310 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Bulgarian Lev
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	8%

s004 r310 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Bulgarian Lev
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	8%

s004 r310 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Bulgarian Lev
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	8%

s004 r310 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Bulgarian Lev
	Prudential portfolio	Trading book
	Risk weights	8%
s004 r310 c060	Metric	Own funds requirements [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Bulgarian Lev
	Prudential portfolio	Trading book
	Risk weights	8%
s004 r320 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Bulgarian Lev
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	12%
s004 r320 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Bulgarian Lev
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	12%
s004 r320 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Bulgarian Lev
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	12%
s004 r320 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Bulgarian Lev

s004 r320 c040	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	12%

s004 r320 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Bulgarian Lev
	Prudential portfolio	Trading book
	Risk weights	12%

s004 r320 c060	Metric	Own funds requirements [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Bulgarian Lev
	Prudential portfolio	Trading book
	Risk weights	12%

s004 r321 c010	Metric	Value used for market risk, gross [mi]
	Main category	N-th to default credit derivatives
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Bulgarian Lev
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Use of external ratings	Direct issue credit assessment

s004 r321 c020	Metric	Value used for market risk, gross [mi]
	Main category	N-th to default credit derivatives
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Bulgarian Lev
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Use of external ratings	Direct issue credit assessment

s004 r321 c030	Metric	Value used for market risk, net [mi]
	Main category	N-th to default credit derivatives
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Bulgarian Lev
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Use of external ratings	Direct issue credit assessment

s004 r321 c040	Metric	Value used for market risk, net [mi]
	Main category	N-th to default credit derivatives

s004 r321 c040	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Bulgarian Lev
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Use of external ratings	Direct issue credit assessment
s004 r321 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	N-th to default credit derivatives
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Bulgarian Lev
	Prudential portfolio	Trading book
	Use of external ratings	Direct issue credit assessment
s004 r321 c060	Metric	Own funds requirements [mi]
	Main category	N-th to default credit derivatives
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Bulgarian Lev
	Prudential portfolio	Trading book
	Use of external ratings	Direct issue credit assessment
s004 r325 c060	Metric	Own funds requirements [mi]
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Bulgarian Lev
	Prudential portfolio	Trading book
s004 r330 c060	Metric	Own funds requirements [mi]
	Main category	Instruments in the CTP
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Bulgarian Lev
	Prudential portfolio	Trading book
s004 r340 c060	Metric	Own funds requirements [mi]
	Main category	CIUs
	Approach	Particular approach for CIUs reported as debt instruments
	Type of risk	Market not look-through CIUs risk
	Currency of the exposure	Bulgarian Lev
	Prudential portfolio	Trading book
s004 r350 c060	Metric	Own funds requirements [mi]
	Main category	Options and warrants
	Approach	Approaches for options
	Type of risk	Interest rate risk
	Currency of the exposure	Bulgarian Lev

s004 r350 c060	Prudential portfolio	Trading book
s004 r360 c010	Metric	Value used for market risk, gross [mi]
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Interest rate risk
	Currency of the exposure	Bulgarian Lev
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s004 r360 c020	Metric	Value used for market risk, gross [mi]
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Interest rate risk
	Currency of the exposure	Bulgarian Lev
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s004 r360 c030	Metric	Value used for market risk, net [mi]
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Interest rate risk
	Currency of the exposure	Bulgarian Lev
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s004 r360 c040	Metric	Value used for market risk, net [mi]
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Interest rate risk
	Currency of the exposure	Bulgarian Lev
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s004 r360 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Interest rate risk
	Currency of the exposure	Bulgarian Lev
	Prudential portfolio	Trading book
s004 r360 c060	Metric	Own funds requirements [mi]
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Interest rate risk
	Currency of the exposure	Bulgarian Lev
	Prudential portfolio	Trading book
s004 r360 c070	Metric	Total risk exposure amount [mi]
	Main category	Options and warrants

s004 r360 c070	Approach	Simplified method
	Type of risk	Interest rate risk
	Currency of the exposure	Bulgarian Lev
	Prudential portfolio	Trading book
s004 r370 c010	Metric	Value used for market risk, gross [mi]
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Interest rate risk
	Currency of the exposure	Bulgarian Lev
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s004 r370 c020	Metric	Value used for market risk, gross [mi]
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Interest rate risk
	Currency of the exposure	Bulgarian Lev
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s004 r370 c030	Metric	Value used for market risk, net [mi]
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Interest rate risk
	Currency of the exposure	Bulgarian Lev
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s004 r370 c040	Metric	Value used for market risk, net [mi]
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Interest rate risk
	Currency of the exposure	Bulgarian Lev
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s004 r370 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Interest rate risk
	Currency of the exposure	Bulgarian Lev
	Prudential portfolio	Trading book
s004 r370 c060	Metric	Own funds requirements [mi]
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Interest rate risk
	Currency of the exposure	Bulgarian Lev

s004 r370 c060	Prudential portfolio	Trading book

s004 r370 c070	Metric	Total risk exposure amount [mi]
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Interest rate risk
	Currency of the exposure	Bulgarian Lev
	Prudential portfolio	Trading book

s004 r380 c010	Metric	Value used for market risk, gross [mi]
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Interest rate risk
	Currency of the exposure	Bulgarian Lev
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

s004 r380 c020	Metric	Value used for market risk, gross [mi]
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Interest rate risk
	Currency of the exposure	Bulgarian Lev
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

s004 r380 c030	Metric	Value used for market risk, net [mi]
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Interest rate risk
	Currency of the exposure	Bulgarian Lev
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

s004 r380 c040	Metric	Value used for market risk, net [mi]
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Interest rate risk
	Currency of the exposure	Bulgarian Lev
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

s004 r380 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Interest rate risk
	Currency of the exposure	Bulgarian Lev
	Prudential portfolio	Trading book

s004 r380 c060	Metric	Own funds requirements [mi]
	Main category	Options and warrants

s004 r380 c060	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Interest rate risk
	Currency of the exposure	Bulgarian Lev
	Prudential portfolio	Trading book

s004 r380 c070	Metric	Total risk exposure amount [mi]
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Interest rate risk
	Currency of the exposure	Bulgarian Lev
	Prudential portfolio	Trading book

s004 r390 c010	Metric	Value used for market risk, gross [mi]
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Interest rate risk
	Currency of the exposure	Bulgarian Lev
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

s004 r390 c020	Metric	Value used for market risk, gross [mi]
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Interest rate risk
	Currency of the exposure	Bulgarian Lev
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

s004 r390 c030	Metric	Value used for market risk, net [mi]
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Interest rate risk
	Currency of the exposure	Bulgarian Lev
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

s004 r390 c040	Metric	Value used for market risk, net [mi]
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Interest rate risk
	Currency of the exposure	Bulgarian Lev
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

s004 r390 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Interest rate risk
	Currency of the exposure	Bulgarian Lev

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s004 r390 c050	Prudential portfolio	Trading book	
s004 r390 c060	Metric	Own funds requirements [mi]	
	Main category	Options and warrants	
	Approach	Scenario matrix approach	
	Type of risk	Interest rate risk	
	Currency of the exposure	Bulgarian Lev	
	Prudential portfolio	Trading book	
s004 r390 c070	Metric	Total risk exposure amount [mi]	
	Main category	Options and warrants	
	Approach	Scenario matrix approach	
	Type of risk	Interest rate risk	
	Currency of the exposure	Bulgarian Lev	
	Prudential portfolio	Trading book	
s005 r010 c060	Metric	Own funds requirements [mi]	
	Main category	Instruments subject to market risk	
	Approach	Standardised approaches for market risk	
	Type of risk	Interest rate risk	
	Currency of the exposure	Czech Koruna	
	Prudential portfolio	Trading book	
s005 r010 c070	Metric	Total risk exposure amount [mi]	
	Main category	Instruments subject to market risk	
	Approach	Standardised approaches for market risk	
	Type of risk	Interest rate risk	
	Currency of the exposure	Czech Koruna	
	Prudential portfolio	Trading book	
s005 r011 c060	Metric	Own funds requirements [mi]	
	Main category	Instruments subject to market risk	
	Approach	Approaches for general risk for debt instruments	
	Type of risk	General risk for debt instruments	
	Currency of the exposure	Czech Koruna	
	Prudential portfolio	Trading book	
s005 r012 c010	Metric	Value used for market risk, gross [mi]	
	Main category	Derivatives	
	Approach	Approaches for general risk for debt instruments	
	Type of risk	General risk for debt instruments	
	Currency of the exposure	Czech Koruna	
	Positions in the instrument	Long position	
	Prudential portfolio	Trading book	
s005 r012 c020	Metric	Value used for market risk, gross [mi]	
	Main category	Derivatives	
	Approach	Approaches for general risk for debt instruments	
	Type of risk	General risk for debt instruments	
	Currency of the exposure	Czech Koruna	

s005 r012 c020	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s005 r013 c010	Metric	Value used for market risk, gross [mi]
	Main category	Assets and liabilities other than derivatives
	Approach	Approaches for general risk for debt instruments
	Type of risk	General risk for debt instruments
	Currency of the exposure	Czech Koruna
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s005 r013 c020	Metric	Value used for market risk, gross [mi]
	Main category	Assets and liabilities other than derivatives
	Approach	Approaches for general risk for debt instruments
	Type of risk	General risk for debt instruments
	Currency of the exposure	Czech Koruna
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s005 r020 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Czech Koruna
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s005 r020 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Czech Koruna
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s005 r020 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Czech Koruna
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s005 r020 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Czech Koruna
	Positions in the instrument	Short position

s005 r020 c040	Prudential portfolio	Trading book
s005 r020 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Czech Koruna
	Prudential portfolio	Trading book
s005 r020 c060	Metric	Own funds requirements [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Czech Koruna
	Prudential portfolio	Trading book
s005 r030 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Czech Koruna
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	0%,0.2%,0.4%,0.7%
s005 r030 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Czech Koruna
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	0%,0.2%,0.4%,0.7%
s005 r030 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Czech Koruna
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	0%,0.2%,0.4%,0.7%
s005 r030 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Czech Koruna
	Positions in the instrument	Short position

s005 r030 c040	Prudential portfolio	Trading book
	Risk weights	0%,0.2%,0.4%,0.7%
s005 r040 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Czech Koruna
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	0%
s005 r040 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Czech Koruna
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	0%
s005 r050 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Czech Koruna
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	0,2%
s005 r050 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Czech Koruna
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	0,2%
s005 r060 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Czech Koruna
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	0,4%
s005 r060 c040	Metric	Value used for market risk, net [mi]

s005 r060 c040

Main category	Instruments subject to market risk
Approach	Maturity-based approach
Type of risk	General risk for debt instruments
Currency of the exposure	Czech Koruna
Positions in the instrument	Short position
Prudential portfolio	Trading book
Risk weights	0,4%

s005 r070 c030

Metric	Value used for market risk, net [mi]
Main category	Instruments subject to market risk
Approach	Maturity-based approach
Type of risk	General risk for debt instruments
Currency of the exposure	Czech Koruna
Positions in the instrument	Long position
Prudential portfolio	Trading book
Risk weights	0,7%

s005 r070 c040

Metric	Value used for market risk, net [mi]
Main category	Instruments subject to market risk
Approach	Maturity-based approach
Type of risk	General risk for debt instruments
Currency of the exposure	Czech Koruna
Positions in the instrument	Short position
Prudential portfolio	Trading book
Risk weights	0,7%

s005 r080 c010

Metric	Value used for market risk, gross [mi]
Main category	Instruments subject to market risk
Approach	Maturity-based approach
Type of risk	General risk for debt instruments
Currency of the exposure	Czech Koruna
Positions in the instrument	Long position
Prudential portfolio	Trading book
Risk weights	1,25%,1,75%,2,25%

s005 r080 c020

Metric	Value used for market risk, gross [mi]
Main category	Instruments subject to market risk
Approach	Maturity-based approach
Type of risk	General risk for debt instruments
Currency of the exposure	Czech Koruna
Positions in the instrument	Short position
Prudential portfolio	Trading book
Risk weights	1,25%,1,75%,2,25%

s005 r080 c030

Metric	Value used for market risk, net [mi]
Main category	Instruments subject to market risk
Approach	Maturity-based approach
Type of risk	General risk for debt instruments

s005 r080 c030	Currency of the exposure	Czech Koruna
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	1,25%,1,75%,2,25%
s005 r080 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Czech Koruna
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	1,25%,1,75%,2,25%
s005 r090 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Czech Koruna
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	1,25%
s005 r090 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Czech Koruna
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	1,25%
s005 r100 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Czech Koruna
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	1,75%
s005 r100 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Czech Koruna
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

s005 r100 c040	Risk weights	1,75%
s005 r110 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Czech Koruna
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	2,25%
s005 r110 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Czech Koruna
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	2,25%
s005 r120 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Czech Koruna
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	2,75%,3,25%,3,75%,4,5%,5,25%,6%,8%,12,5%
s005 r120 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Czech Koruna
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	2,75%,3,25%,3,75%,4,5%,5,25%,6%,8%,12,5%
s005 r120 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Czech Koruna
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	2,75%,3,25%,3,75%,4,5%,5,25%,6%,8%,12,5%
s005 r120 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk

s005 r120 c040	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Czech Koruna
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	2,75%,3,25%,3,75%,4,5%,5,25%,6%,8%,12,5%
s005 r130 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Czech Koruna
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	2,75%
s005 r130 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Czech Koruna
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	2,75%
s005 r140 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Czech Koruna
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	3,25%
s005 r140 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Czech Koruna
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	3,25%
s005 r150 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Czech Koruna

s005 r150 c030	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	3,75%

s005 r150 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Czech Koruna
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	3,75%

s005 r160 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Czech Koruna
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	4,5%

s005 r160 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Czech Koruna
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	4,5%

s005 r170 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Czech Koruna
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	5,25%

s005 r170 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Czech Koruna
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	5,25%

s005 r180 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Czech Koruna
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	6%
s005 r180 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Czech Koruna
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	6%
s005 r190 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Czech Koruna
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	8%
s005 r190 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Czech Koruna
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	8%
s005 r200 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Czech Koruna
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	12,5%
s005 r200 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach

s005 r200 c040	Type of risk	General risk for debt instruments
	Currency of the exposure	Czech Koruna
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	12,5%
s005 r210 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Czech Koruna
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s005 r210 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Czech Koruna
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s005 r210 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Czech Koruna
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s005 r210 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Czech Koruna
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s005 r210 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Czech Koruna
	Prudential portfolio	Trading book
s005 r210 c060	Metric	Own funds requirements [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments

s005 r210 c060		
	Currency of the exposure	Czech Koruna
	Prudential portfolio	Trading book

s005 r220 c010		
	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Czech Koruna
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	Computable risk weights Zone 1

s005 r220 c020		
	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Czech Koruna
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	Computable risk weights Zone 1

s005 r220 c030		
	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Czech Koruna
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	Computable risk weights Zone 1

s005 r220 c040		
	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Czech Koruna
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	Computable risk weights Zone 1

s005 r230 c010		
	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Czech Koruna
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	Computable risk weights Zone 2

s005 r230 c020		
	Metric	Value used for market risk, gross [mi]

s005 r230 c020	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Czech Koruna
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	Computable risk weights Zone 2
s005 r230 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Czech Koruna
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	Computable risk weights Zone 2
s005 r230 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Czech Koruna
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	Computable risk weights Zone 2
s005 r240 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Czech Koruna
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	Computable risk weights Zone 3
s005 r240 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Czech Koruna
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	Computable risk weights Zone 3
s005 r240 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments

s005 r240 c030	Currency of the exposure	Czech Koruna
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	Computable risk weights Zone 3
s005 r240 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Czech Koruna
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	Computable risk weights Zone 3
s005 r250 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approaches for specific risk for debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Czech Koruna
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s005 r250 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approaches for specific risk for debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Czech Koruna
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s005 r250 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approaches for specific risk for debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Czech Koruna
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s005 r250 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approaches for specific risk for debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Czech Koruna
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s005 r250 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Instruments subject to market risk
	Approach	Approaches for specific risk for debt instruments

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s005 r250 c050	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Czech Koruna
	Prudential portfolio	Trading book
s005 r250 c060	Metric	Own funds requirements [mi]
	Main category	Instruments subject to market risk
	Approach	Approaches for specific risk for debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Czech Koruna
	Prudential portfolio	Trading book
s005 r251 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Czech Koruna
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s005 r251 c060	Metric	Own funds requirements [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Czech Koruna
	Prudential portfolio	Trading book
s005 r260 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Czech Koruna
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	0%
s005 r260 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Czech Koruna
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	0%
s005 r260 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Czech Koruna

s005 r260 c030	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	0%
s005 r260 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Czech Koruna
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	0%
s005 r260 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Czech Koruna
	Prudential portfolio	Trading book
	Risk weights	0%
s005 r260 c060	Metric	Own funds requirements [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Czech Koruna
	Prudential portfolio	Trading book
	Risk weights	0%
s005 r270 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Czech Koruna
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	0,25%,1%,1,6%
s005 r270 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Czech Koruna
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	0,25%,1%,1,6%
s005 r270 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk

s005 r270 c030	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Czech Koruna
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	0,25%,1%,1,6%
s005 r270 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Czech Koruna
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	0,25%,1%,1,6%
s005 r270 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Czech Koruna
	Prudential portfolio	Trading book
	Risk weights	0,25%,1%,1,6%
s005 r270 c060	Metric	Own funds requirements [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Czech Koruna
	Prudential portfolio	Trading book
	Risk weights	0,25%,1%,1,6%
s005 r280 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Czech Koruna
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	0,25%
s005 r280 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Czech Koruna
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

s005 r280 c020	Risk weights	0,25%
s005 r280 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Czech Koruna
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	0,25%
s005 r280 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Czech Koruna
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	0,25%
s005 r280 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Czech Koruna
	Prudential portfolio	Trading book
	Risk weights	0,25%
s005 r280 c060	Metric	Own funds requirements [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Czech Koruna
	Prudential portfolio	Trading book
	Risk weights	0,25%
s005 r290 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Czech Koruna
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	1%
s005 r290 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments

s005 r290 c020	Currency of the exposure	Czech Koruna
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	1%
s005 r290 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Czech Koruna
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	1%
s005 r290 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Czech Koruna
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	1%
s005 r290 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Czech Koruna
	Prudential portfolio	Trading book
	Risk weights	1%
s005 r290 c060	Metric	Own funds requirements [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Czech Koruna
	Prudential portfolio	Trading book
	Risk weights	1%
s005 r300 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Czech Koruna
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	1,6%
s005 r300 c020	Metric	Value used for market risk, gross [mi]

s005 r300 c020	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Czech Koruna
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	1,6%
s005 r300 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Czech Koruna
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	1,6%
s005 r300 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Czech Koruna
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	1,6%
s005 r300 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Czech Koruna
	Prudential portfolio	Trading book
	Risk weights	1,6%
s005 r300 c060	Metric	Own funds requirements [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Czech Koruna
	Prudential portfolio	Trading book
	Risk weights	1,6%
s005 r310 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Czech Koruna
	Positions in the instrument	Long position

s005 r310 c010	Prudential portfolio	Trading book
	Risk weights	8%

s005 r310 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Czech Koruna
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	8%

s005 r310 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Czech Koruna
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	8%

s005 r310 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Czech Koruna
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	8%

s005 r310 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Czech Koruna
	Prudential portfolio	Trading book
	Risk weights	8%

s005 r310 c060	Metric	Own funds requirements [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Czech Koruna
	Prudential portfolio	Trading book
	Risk weights	8%

s005 r320 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments

s005 r320 c010	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Czech Koruna
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	12%
s005 r320 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Czech Koruna
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	12%
s005 r320 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Czech Koruna
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	12%
s005 r320 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Czech Koruna
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	12%
s005 r320 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Czech Koruna
	Prudential portfolio	Trading book
	Risk weights	12%
s005 r320 c060	Metric	Own funds requirements [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Czech Koruna
	Prudential portfolio	Trading book
	Risk weights	12%

s005 r321 c010	Metric	Value used for market risk, gross [mi]
	Main category	N-th to default credit derivatives
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Czech Koruna
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Use of external ratings	Direct issue credit assessment
s005 r321 c020	Metric	Value used for market risk, gross [mi]
	Main category	N-th to default credit derivatives
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Czech Koruna
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Use of external ratings	Direct issue credit assessment
s005 r321 c030	Metric	Value used for market risk, net [mi]
	Main category	N-th to default credit derivatives
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Czech Koruna
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Use of external ratings	Direct issue credit assessment
s005 r321 c040	Metric	Value used for market risk, net [mi]
	Main category	N-th to default credit derivatives
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Czech Koruna
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Use of external ratings	Direct issue credit assessment
s005 r321 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	N-th to default credit derivatives
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Czech Koruna
	Prudential portfolio	Trading book
	Use of external ratings	Direct issue credit assessment
s005 r321 c060	Metric	Own funds requirements [mi]
	Main category	N-th to default credit derivatives
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments

s005 r321 c060	Currency of the exposure	Czech Koruna
	Prudential portfolio	Trading book
	Use of external ratings	Direct issue credit assessment
s005 r325 c060	Metric	Own funds requirements [mi]
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Czech Koruna
	Prudential portfolio	Trading book
s005 r330 c060	Metric	Own funds requirements [mi]
	Main category	Instruments in the CTP
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Czech Koruna
	Prudential portfolio	Trading book
s005 r340 c060	Metric	Own funds requirements [mi]
	Main category	CIUs
	Approach	Particular approach for CIUs reported as debt instruments
	Type of risk	Market not look-through CIUs risk
	Currency of the exposure	Czech Koruna
	Prudential portfolio	Trading book
s005 r350 c060	Metric	Own funds requirements [mi]
	Main category	Options and warrants
	Approach	Approaches for options
	Type of risk	Interest rate risk
	Currency of the exposure	Czech Koruna
	Prudential portfolio	Trading book
s005 r360 c010	Metric	Value used for market risk, gross [mi]
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Interest rate risk
	Currency of the exposure	Czech Koruna
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s005 r360 c020	Metric	Value used for market risk, gross [mi]
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Interest rate risk
	Currency of the exposure	Czech Koruna
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s005 r360 c030	Metric	Value used for market risk, net [mi]
	Main category	Options and warrants

s005 r360 c030	Approach	Simplified method
	Type of risk	Interest rate risk
	Currency of the exposure	Czech Koruna
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s005 r360 c040	Metric	Value used for market risk, net [mi]
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Interest rate risk
	Currency of the exposure	Czech Koruna
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s005 r360 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Interest rate risk
	Currency of the exposure	Czech Koruna
	Prudential portfolio	Trading book
s005 r360 c060	Metric	Own funds requirements [mi]
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Interest rate risk
	Currency of the exposure	Czech Koruna
	Prudential portfolio	Trading book
s005 r360 c070	Metric	Total risk exposure amount [mi]
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Interest rate risk
	Currency of the exposure	Czech Koruna
	Prudential portfolio	Trading book
s005 r370 c010	Metric	Value used for market risk, gross [mi]
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Interest rate risk
	Currency of the exposure	Czech Koruna
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s005 r370 c020	Metric	Value used for market risk, gross [mi]
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Interest rate risk
	Currency of the exposure	Czech Koruna
	Positions in the instrument	Short position

s005 r370 c020	Prudential portfolio	Trading book
s005 r370 c030	Metric	Value used for market risk, net [mi]
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Interest rate risk
	Currency of the exposure	Czech Koruna
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s005 r370 c040	Metric	Value used for market risk, net [mi]
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Interest rate risk
	Currency of the exposure	Czech Koruna
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s005 r370 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Interest rate risk
	Currency of the exposure	Czech Koruna
	Prudential portfolio	Trading book
s005 r370 c060	Metric	Own funds requirements [mi]
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Interest rate risk
	Currency of the exposure	Czech Koruna
	Prudential portfolio	Trading book
s005 r370 c070	Metric	Total risk exposure amount [mi]
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Interest rate risk
	Currency of the exposure	Czech Koruna
	Prudential portfolio	Trading book
s005 r380 c010	Metric	Value used for market risk, gross [mi]
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Interest rate risk
	Currency of the exposure	Czech Koruna
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s005 r380 c020	Metric	Value used for market risk, gross [mi]
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk

s005 r380 c020	Type of risk	Interest rate risk
	Currency of the exposure	Czech Koruna
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s005 r380 c030	Metric	Value used for market risk, net [mi]
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Interest rate risk
	Currency of the exposure	Czech Koruna
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s005 r380 c040	Metric	Value used for market risk, net [mi]
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Interest rate risk
	Currency of the exposure	Czech Koruna
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s005 r380 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Interest rate risk
	Currency of the exposure	Czech Koruna
	Prudential portfolio	Trading book
s005 r380 c060	Metric	Own funds requirements [mi]
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Interest rate risk
	Currency of the exposure	Czech Koruna
	Prudential portfolio	Trading book
s005 r380 c070	Metric	Total risk exposure amount [mi]
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Interest rate risk
	Currency of the exposure	Czech Koruna
	Prudential portfolio	Trading book
s005 r390 c010	Metric	Value used for market risk, gross [mi]
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Interest rate risk
	Currency of the exposure	Czech Koruna
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

s005 r390 c020	Metric	Value used for market risk, gross [mi]
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Interest rate risk
	Currency of the exposure	Czech Koruna
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s005 r390 c030	Metric	Value used for market risk, net [mi]
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Interest rate risk
	Currency of the exposure	Czech Koruna
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s005 r390 c040	Metric	Value used for market risk, net [mi]
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Interest rate risk
	Currency of the exposure	Czech Koruna
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s005 r390 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Interest rate risk
	Currency of the exposure	Czech Koruna
	Prudential portfolio	Trading book
s005 r390 c060	Metric	Own funds requirements [mi]
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Interest rate risk
	Currency of the exposure	Czech Koruna
	Prudential portfolio	Trading book
s005 r390 c070	Metric	Total risk exposure amount [mi]
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Interest rate risk
	Currency of the exposure	Czech Koruna
	Prudential portfolio	Trading book
s006 r010 c060	Metric	Own funds requirements [mi]
	Main category	Instruments subject to market risk
	Approach	Standardised approaches for market risk
	Type of risk	Interest rate risk

COREP

s006 r010 c060	Currency of the exposure	Danish Krone
	Prudential portfolio	Trading book
s006 r010 c070	Metric	Total risk exposure amount [mi]
	Main category	Instruments subject to market risk
	Approach	Standardised approaches for market risk
	Type of risk	Interest rate risk
	Currency of the exposure	Danish Krone
	Prudential portfolio	Trading book
s006 r011 c060	Metric	Own funds requirements [mi]
	Main category	Instruments subject to market risk
	Approach	Approaches for general risk for debt instruments
	Type of risk	General risk for debt instruments
	Currency of the exposure	Danish Krone
	Prudential portfolio	Trading book
s006 r012 c010	Metric	Value used for market risk, gross [mi]
	Main category	Derivatives
	Approach	Approaches for general risk for debt instruments
	Type of risk	General risk for debt instruments
	Currency of the exposure	Danish Krone
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s006 r012 c020	Metric	Value used for market risk, gross [mi]
	Main category	Derivatives
	Approach	Approaches for general risk for debt instruments
	Type of risk	General risk for debt instruments
	Currency of the exposure	Danish Krone
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s006 r013 c010	Metric	Value used for market risk, gross [mi]
	Main category	Assets and liabilities other than derivatives
	Approach	Approaches for general risk for debt instruments
	Type of risk	General risk for debt instruments
	Currency of the exposure	Danish Krone
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s006 r013 c020	Metric	Value used for market risk, gross [mi]
	Main category	Assets and liabilities other than derivatives
	Approach	Approaches for general risk for debt instruments
	Type of risk	General risk for debt instruments
	Currency of the exposure	Danish Krone
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s006 r020 c010	Metric	Value used for market risk, gross [mi]

COREP

s006 r020 c010		
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Danish Krone
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

s006 r020 c020		
	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Danish Krone
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

s006 r020 c030		
	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Danish Krone
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

s006 r020 c040		
	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Danish Krone
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

s006 r020 c050		
	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Danish Krone
	Prudential portfolio	Trading book

s006 r020 c060		
	Metric	Own funds requirements [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Danish Krone
	Prudential portfolio	Trading book

s006 r030 c010		
	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments

s006 r030 c010	Currency of the exposure	Danish Krone
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	0%,0.2%,0.4%,0.7%

s006 r030 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Danish Krone
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	0%,0.2%,0.4%,0.7%

s006 r030 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Danish Krone
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	0%,0.2%,0.4%,0.7%

s006 r030 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Danish Krone
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	0%,0.2%,0.4%,0.7%

s006 r040 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Danish Krone
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	0%

s006 r040 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Danish Krone
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

s006 r040 c040	Risk weights	0%
s006 r050 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Danish Krone
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	0,2%
s006 r050 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Danish Krone
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	0,2%
s006 r060 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Danish Krone
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	0,4%
s006 r060 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Danish Krone
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	0,4%
s006 r070 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Danish Krone
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	0,7%
s006 r070 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk

s006 r070 c040	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Danish Krone
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	0,7%

s006 r080 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Danish Krone
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	1,25%,1,75%,2,25%

s006 r080 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Danish Krone
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	1,25%,1,75%,2,25%

s006 r080 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Danish Krone
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	1,25%,1,75%,2,25%

s006 r080 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Danish Krone
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	1,25%,1,75%,2,25%

s006 r090 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Danish Krone

s006 r090 c030	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	1,25%

s006 r090 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Danish Krone
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	1,25%

s006 r100 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Danish Krone
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	1,75%

s006 r100 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Danish Krone
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	1,75%

s006 r110 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Danish Krone
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	2,25%

s006 r110 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Danish Krone
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	2,25%

s006 r120 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Danish Krone
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	2,75%,3,25%,3,75%,4,5%,5,25%,6%,8%,12,5%
s006 r120 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Danish Krone
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	2,75%,3,25%,3,75%,4,5%,5,25%,6%,8%,12,5%
s006 r120 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Danish Krone
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	2,75%,3,25%,3,75%,4,5%,5,25%,6%,8%,12,5%
s006 r120 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Danish Krone
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	2,75%,3,25%,3,75%,4,5%,5,25%,6%,8%,12,5%
s006 r130 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Danish Krone
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	2,75%
s006 r130 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach

s006 r130 c040	Type of risk	General risk for debt instruments
	Currency of the exposure	Danish Krone
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	2,75%
s006 r140 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Danish Krone
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	3,25%
s006 r140 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Danish Krone
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	3,25%
s006 r150 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Danish Krone
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	3,75%
s006 r150 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Danish Krone
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	3,75%
s006 r160 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Danish Krone
	Positions in the instrument	Long position

s006 r160 c030	Prudential portfolio	Trading book
	Risk weights	4,5%

s006 r160 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Danish Krone
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	4,5%

s006 r170 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Danish Krone
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	5,25%

s006 r170 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Danish Krone
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	5,25%

s006 r180 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Danish Krone
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	6%

s006 r180 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Danish Krone
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	6%

s006 r190 c030	Metric	Value used for market risk, net [mi]

s006 r190 c030		
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Danish Krone
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	8%
s006 r190 c040		
	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Danish Krone
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	8%
s006 r200 c030		
	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Danish Krone
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	12,5%
s006 r200 c040		
	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Danish Krone
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	12,5%
s006 r210 c010		
	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Danish Krone
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s006 r210 c020		
	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Danish Krone

| s006 r210 c020 | Positions in the instrument | Short position |
| | Prudential portfolio | Trading book |

s006 r210 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Danish Krone
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

s006 r210 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Danish Krone
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

s006 r210 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Danish Krone
	Prudential portfolio	Trading book

s006 r210 c060	Metric	Own funds requirements [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Danish Krone
	Prudential portfolio	Trading book

s006 r220 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Danish Krone
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	Computable risk weights Zone 1

s006 r220 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Danish Krone
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

s006 r220 c020	Risk weights	Computable risk weights Zone 1
s006 r220 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Danish Krone
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	Computable risk weights Zone 1
s006 r220 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Danish Krone
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	Computable risk weights Zone 1
s006 r230 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Danish Krone
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	Computable risk weights Zone 2
s006 r230 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Danish Krone
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	Computable risk weights Zone 2
s006 r230 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Danish Krone
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	Computable risk weights Zone 2
s006 r230 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk

s006 r230 c040		
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Danish Krone
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	Computable risk weights Zone 2

s006 r240 c010		
	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Danish Krone
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	Computable risk weights Zone 3

s006 r240 c020		
	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Danish Krone
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	Computable risk weights Zone 3

s006 r240 c030		
	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Danish Krone
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	Computable risk weights Zone 3

s006 r240 c040		
	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Danish Krone
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	Computable risk weights Zone 3

s006 r250 c010		
	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approaches for specific risk for debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Danish Krone

| s006 r250 c010 | Positions in the instrument | Long position |
| | Prudential portfolio | Trading book |

s006 r250 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approaches for specific risk for debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Danish Krone
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

s006 r250 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approaches for specific risk for debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Danish Krone
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

s006 r250 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approaches for specific risk for debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Danish Krone
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

s006 r250 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Instruments subject to market risk
	Approach	Approaches for specific risk for debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Danish Krone
	Prudential portfolio	Trading book

s006 r250 c060	Metric	Own funds requirements [mi]
	Main category	Instruments subject to market risk
	Approach	Approaches for specific risk for debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Danish Krone
	Prudential portfolio	Trading book

s006 r251 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Danish Krone
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

| s006 r251 c060 | Metric | Own funds requirements [mi] |

s006 r251 c060	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Danish Krone
	Prudential portfolio	Trading book
s006 r260 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Danish Krone
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	0%
s006 r260 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Danish Krone
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	0%
s006 r260 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Danish Krone
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	0%
s006 r260 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Danish Krone
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	0%
s006 r260 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Danish Krone
	Prudential portfolio	Trading book

s006 r260 c050	Risk weights	0%

s006 r260 c060	Metric	Own funds requirements [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Danish Krone
	Prudential portfolio	Trading book
	Risk weights	0%

s006 r270 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Danish Krone
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	0,25%,1%,1,6%

s006 r270 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Danish Krone
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	0,25%,1%,1,6%

s006 r270 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Danish Krone
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	0,25%,1%,1,6%

s006 r270 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Danish Krone
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	0,25%,1%,1,6%

s006 r270 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments

s006 r270 c050	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Danish Krone
	Prudential portfolio	Trading book
	Risk weights	0,25%,1%,1,6%
s006 r270 c060	Metric	Own funds requirements [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Danish Krone
	Prudential portfolio	Trading book
	Risk weights	0,25%,1%,1,6%
s006 r280 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Danish Krone
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	0,25%
s006 r280 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Danish Krone
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	0,25%
s006 r280 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Danish Krone
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	0,25%
s006 r280 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Danish Krone
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	0,25%

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s006 r280 c050		
	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Danish Krone
	Prudential portfolio	Trading book
	Risk weights	0,25%

s006 r280 c060		
	Metric	Own funds requirements [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Danish Krone
	Prudential portfolio	Trading book
	Risk weights	0,25%

s006 r290 c010		
	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Danish Krone
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	1%

s006 r290 c020		
	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Danish Krone
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	1%

s006 r290 c030		
	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Danish Krone
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	1%

s006 r290 c040		
	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Danish Krone

s006 r290 c040	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	1%
s006 r290 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Danish Krone
	Prudential portfolio	Trading book
	Risk weights	1%
s006 r290 c060	Metric	Own funds requirements [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Danish Krone
	Prudential portfolio	Trading book
	Risk weights	1%
s006 r300 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Danish Krone
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	1,6%
s006 r300 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Danish Krone
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	1,6%
s006 r300 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Danish Krone
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	1,6%
s006 r300 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk

COREP

s006 r300 c040	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Danish Krone
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	1,6%
s006 r300 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Danish Krone
	Prudential portfolio	Trading book
	Risk weights	1,6%
s006 r300 c060	Metric	Own funds requirements [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Danish Krone
	Prudential portfolio	Trading book
	Risk weights	1,6%
s006 r310 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Danish Krone
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	8%
s006 r310 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Danish Krone
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	8%
s006 r310 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Danish Krone
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

s006 r310 c030	Risk weights	8%

s006 r310 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Danish Krone
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	8%

s006 r310 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Danish Krone
	Prudential portfolio	Trading book
	Risk weights	8%

s006 r310 c060	Metric	Own funds requirements [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Danish Krone
	Prudential portfolio	Trading book
	Risk weights	8%

s006 r320 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Danish Krone
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	12%

s006 r320 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Danish Krone
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	12%

s006 r320 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments

s006 r320 c030	Currency of the exposure	Danish Krone
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	12%
s006 r320 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Danish Krone
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	12%
s006 r320 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Danish Krone
	Prudential portfolio	Trading book
	Risk weights	12%
s006 r320 c060	Metric	Own funds requirements [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Danish Krone
	Prudential portfolio	Trading book
	Risk weights	12%
s006 r321 c010	Metric	Value used for market risk, gross [mi]
	Main category	N-th to default credit derivatives
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Danish Krone
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Use of external ratings	Direct issue credit assessment
s006 r321 c020	Metric	Value used for market risk, gross [mi]
	Main category	N-th to default credit derivatives
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Danish Krone
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Use of external ratings	Direct issue credit assessment
s006 r321 c030	Metric	Value used for market risk, net [mi]

s006 r321 c030	Main category	N-th to default credit derivatives
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Danish Krone
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Use of external ratings	Direct issue credit assessment
s006 r321 c040	Metric	Value used for market risk, net [mi]
	Main category	N-th to default credit derivatives
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Danish Krone
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Use of external ratings	Direct issue credit assessment
s006 r321 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	N-th to default credit derivatives
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Danish Krone
	Prudential portfolio	Trading book
	Use of external ratings	Direct issue credit assessment
s006 r321 c060	Metric	Own funds requirements [mi]
	Main category	N-th to default credit derivatives
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Danish Krone
	Prudential portfolio	Trading book
	Use of external ratings	Direct issue credit assessment
s006 r325 c060	Metric	Own funds requirements [mi]
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Danish Krone
	Prudential portfolio	Trading book
s006 r330 c060	Metric	Own funds requirements [mi]
	Main category	Instruments in the CTP
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Danish Krone
	Prudential portfolio	Trading book
s006 r340 c060	Metric	Own funds requirements [mi]
	Main category	CIUs

s006 r340 c060	Approach	Particular approach for CIUs reported as debt instruments
	Type of risk	Market not look-through CIUs risk
	Currency of the exposure	Danish Krone
	Prudential portfolio	Trading book
s006 r350 c060	Metric	Own funds requirements [mi]
	Main category	Options and warrants
	Approach	Approaches for options
	Type of risk	Interest rate risk
	Currency of the exposure	Danish Krone
	Prudential portfolio	Trading book
s006 r360 c010	Metric	Value used for market risk, gross [mi]
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Interest rate risk
	Currency of the exposure	Danish Krone
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s006 r360 c020	Metric	Value used for market risk, gross [mi]
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Interest rate risk
	Currency of the exposure	Danish Krone
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s006 r360 c030	Metric	Value used for market risk, net [mi]
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Interest rate risk
	Currency of the exposure	Danish Krone
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s006 r360 c040	Metric	Value used for market risk, net [mi]
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Interest rate risk
	Currency of the exposure	Danish Krone
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s006 r360 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Interest rate risk
	Currency of the exposure	Danish Krone

s006 r360 c050	Prudential portfolio	Trading book

s006 r360 c060	Metric	Own funds requirements [mi]
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Interest rate risk
	Currency of the exposure	Danish Krone
	Prudential portfolio	Trading book

s006 r360 c070	Metric	Total risk exposure amount [mi]
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Interest rate risk
	Currency of the exposure	Danish Krone
	Prudential portfolio	Trading book

s006 r370 c010	Metric	Value used for market risk, gross [mi]
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Interest rate risk
	Currency of the exposure	Danish Krone
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

s006 r370 c020	Metric	Value used for market risk, gross [mi]
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Interest rate risk
	Currency of the exposure	Danish Krone
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

s006 r370 c030	Metric	Value used for market risk, net [mi]
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Interest rate risk
	Currency of the exposure	Danish Krone
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

s006 r370 c040	Metric	Value used for market risk, net [mi]
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Interest rate risk
	Currency of the exposure	Danish Krone
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

s006 r370 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Options and warrants

s006 r370 c050	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Interest rate risk
	Currency of the exposure	Danish Krone
	Prudential portfolio	Trading book
s006 r370 c060	Metric	Own funds requirements [mi]
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Interest rate risk
	Currency of the exposure	Danish Krone
	Prudential portfolio	Trading book
s006 r370 c070	Metric	Total risk exposure amount [mi]
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Interest rate risk
	Currency of the exposure	Danish Krone
	Prudential portfolio	Trading book
s006 r380 c010	Metric	Value used for market risk, gross [mi]
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Interest rate risk
	Currency of the exposure	Danish Krone
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s006 r380 c020	Metric	Value used for market risk, gross [mi]
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Interest rate risk
	Currency of the exposure	Danish Krone
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s006 r380 c030	Metric	Value used for market risk, net [mi]
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Interest rate risk
	Currency of the exposure	Danish Krone
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s006 r380 c040	Metric	Value used for market risk, net [mi]
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Interest rate risk
	Currency of the exposure	Danish Krone
	Positions in the instrument	Short position

s006 r380 c040	Prudential portfolio	Trading book
s006 r380 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Interest rate risk
	Currency of the exposure	Danish Krone
	Prudential portfolio	Trading book
s006 r380 c060	Metric	Own funds requirements [mi]
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Interest rate risk
	Currency of the exposure	Danish Krone
	Prudential portfolio	Trading book
s006 r380 c070	Metric	Total risk exposure amount [mi]
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Interest rate risk
	Currency of the exposure	Danish Krone
	Prudential portfolio	Trading book
s006 r390 c010	Metric	Value used for market risk, gross [mi]
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Interest rate risk
	Currency of the exposure	Danish Krone
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s006 r390 c020	Metric	Value used for market risk, gross [mi]
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Interest rate risk
	Currency of the exposure	Danish Krone
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s006 r390 c030	Metric	Value used for market risk, net [mi]
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Interest rate risk
	Currency of the exposure	Danish Krone
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s006 r390 c040	Metric	Value used for market risk, net [mi]
	Main category	Options and warrants
	Approach	Scenario matrix approach

s006 r390 c040	Type of risk	Interest rate risk
	Currency of the exposure	Danish Krone
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s006 r390 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Interest rate risk
	Currency of the exposure	Danish Krone
	Prudential portfolio	Trading book
s006 r390 c060	Metric	Own funds requirements [mi]
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Interest rate risk
	Currency of the exposure	Danish Krone
	Prudential portfolio	Trading book
s006 r390 c070	Metric	Total risk exposure amount [mi]
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Interest rate risk
	Currency of the exposure	Danish Krone
	Prudential portfolio	Trading book
s007 r010 c060	Metric	Own funds requirements [mi]
	Main category	Instruments subject to market risk
	Approach	Standardised approaches for market risk
	Type of risk	Interest rate risk
	Currency of the exposure	Great Britain Pound
	Prudential portfolio	Trading book
s007 r010 c070	Metric	Total risk exposure amount [mi]
	Main category	Instruments subject to market risk
	Approach	Standardised approaches for market risk
	Type of risk	Interest rate risk
	Currency of the exposure	Great Britain Pound
	Prudential portfolio	Trading book
s007 r011 c060	Metric	Own funds requirements [mi]
	Main category	Instruments subject to market risk
	Approach	Approaches for general risk for debt instruments
	Type of risk	General risk for debt instruments
	Currency of the exposure	Great Britain Pound
	Prudential portfolio	Trading book
s007 r012 c010	Metric	Value used for market risk, gross [mi]
	Main category	Derivatives
	Approach	Approaches for general risk for debt instruments

s007 r012 c010	Type of risk	General risk for debt instruments
	Currency of the exposure	Great Britain Pound
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s007 r012 c020	Metric	Value used for market risk, gross [mi]
	Main category	Derivatives
	Approach	Approaches for general risk for debt instruments
	Type of risk	General risk for debt instruments
	Currency of the exposure	Great Britain Pound
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s007 r013 c010	Metric	Value used for market risk, gross [mi]
	Main category	Assets and liabilities other than derivatives
	Approach	Approaches for general risk for debt instruments
	Type of risk	General risk for debt instruments
	Currency of the exposure	Great Britain Pound
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s007 r013 c020	Metric	Value used for market risk, gross [mi]
	Main category	Assets and liabilities other than derivatives
	Approach	Approaches for general risk for debt instruments
	Type of risk	General risk for debt instruments
	Currency of the exposure	Great Britain Pound
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s007 r020 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Great Britain Pound
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s007 r020 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Great Britain Pound
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s007 r020 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments

s007 r020 c030	Currency of the exposure	Great Britain Pound
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

s007 r020 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Great Britain Pound
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

s007 r020 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Great Britain Pound
	Prudential portfolio	Trading book

s007 r020 c060	Metric	Own funds requirements [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Great Britain Pound
	Prudential portfolio	Trading book

s007 r030 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Great Britain Pound
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	0%,0.2%,0.4%,0.7%

s007 r030 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Great Britain Pound
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	0%,0.2%,0.4%,0.7%

s007 r030 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Great Britain Pound

s007 r030 c030		
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	0%,0.2%,0.4%,0.7%

s007 r030 c040		
	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Great Britain Pound
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	0%,0.2%,0.4%,0.7%

s007 r040 c030		
	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Great Britain Pound
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	0%

s007 r040 c040		
	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Great Britain Pound
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	0%

s007 r050 c030		
	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Great Britain Pound
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	0,2%

s007 r050 c040		
	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Great Britain Pound
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	0,2%

s007 r060 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Great Britain Pound
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	0,4%
s007 r060 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Great Britain Pound
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	0,4%
s007 r070 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Great Britain Pound
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	0,7%
s007 r070 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Great Britain Pound
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	0,7%
s007 r080 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Great Britain Pound
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	1,25%,1,75%,2,25%
s007 r080 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach

s007 r080 c020	Type of risk	General risk for debt instruments
	Currency of the exposure	Great Britain Pound
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	1,25%,1,75%,2,25%
s007 r080 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Great Britain Pound
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	1,25%,1,75%,2,25%
s007 r080 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Great Britain Pound
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	1,25%,1,75%,2,25%
s007 r090 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Great Britain Pound
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	1,25%
s007 r090 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Great Britain Pound
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	1,25%
s007 r100 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Great Britain Pound
	Positions in the instrument	Long position

s007 r100 c030	Prudential portfolio	Trading book
	Risk weights	1,75%

s007 r100 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Great Britain Pound
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	1,75%

s007 r110 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Great Britain Pound
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	2,25%

s007 r110 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Great Britain Pound
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	2,25%

s007 r120 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Great Britain Pound
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	2,75%,3,25%,3,75%,4,5%,5,25%,6%,8%,12,5%

s007 r120 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Great Britain Pound
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	2,75%,3,25%,3,75%,4,5%,5,25%,6%,8%,12,5%

s007 r120 c030	Metric	Value used for market risk, net [mi]

s007 r120 c030		
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Great Britain Pound
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	2,75%,3,25%,3,75%,4,5%,5,25%,6%,8%,12,5%

s007 r120 c040		
	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Great Britain Pound
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	2,75%,3,25%,3,75%,4,5%,5,25%,6%,8%,12,5%

s007 r130 c030		
	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Great Britain Pound
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	2,75%

s007 r130 c040		
	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Great Britain Pound
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	2,75%

s007 r140 c030		
	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Great Britain Pound
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	3,25%

s007 r140 c040		
	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments

s007 r140 c040	Currency of the exposure	Great Britain Pound
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	3,25%
s007 r150 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Great Britain Pound
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	3,75%
s007 r150 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Great Britain Pound
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	3,75%
s007 r160 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Great Britain Pound
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	4,5%
s007 r160 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Great Britain Pound
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	4,5%
s007 r170 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Great Britain Pound
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

s007 r170 c030	Risk weights	5,25%

s007 r170 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Great Britain Pound
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	5,25%

s007 r180 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Great Britain Pound
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	6%

s007 r180 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Great Britain Pound
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	6%

s007 r190 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Great Britain Pound
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	8%

s007 r190 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Great Britain Pound
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	8%

s007 r200 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk

s007 r200 c030	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Great Britain Pound
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	12,5%
s007 r200 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Great Britain Pound
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	12,5%
s007 r210 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Great Britain Pound
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s007 r210 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Great Britain Pound
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s007 r210 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Great Britain Pound
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s007 r210 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Great Britain Pound
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s007 r210 c050	Metric	Value used for market risk, subject to capital charge [mi]

s007 r210 c050	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Great Britain Pound
	Prudential portfolio	Trading book
s007 r210 c060	Metric	Own funds requirements [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Great Britain Pound
	Prudential portfolio	Trading book
s007 r220 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Great Britain Pound
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	Computable risk weights Zone 1
s007 r220 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Great Britain Pound
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	Computable risk weights Zone 1
s007 r220 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Great Britain Pound
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	Computable risk weights Zone 1
s007 r220 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Great Britain Pound
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	Computable risk weights Zone 1

s007 r230 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Great Britain Pound
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	Computable risk weights Zone 2
s007 r230 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Great Britain Pound
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	Computable risk weights Zone 2
s007 r230 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Great Britain Pound
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	Computable risk weights Zone 2
s007 r230 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Great Britain Pound
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	Computable risk weights Zone 2
s007 r240 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Great Britain Pound
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	Computable risk weights Zone 3
s007 r240 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach

s007 r240 c020	Type of risk	General risk for debt instruments
	Currency of the exposure	Great Britain Pound
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	Computable risk weights Zone 3
s007 r240 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Great Britain Pound
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	Computable risk weights Zone 3
s007 r240 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Great Britain Pound
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	Computable risk weights Zone 3
s007 r250 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approaches for specific risk for debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Great Britain Pound
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s007 r250 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approaches for specific risk for debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Great Britain Pound
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s007 r250 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approaches for specific risk for debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Great Britain Pound
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s007 r250 c040	Metric	Value used for market risk, net [mi]

s007 r250 c040	Main category	Instruments subject to market risk
	Approach	Approaches for specific risk for debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Great Britain Pound
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s007 r250 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Instruments subject to market risk
	Approach	Approaches for specific risk for debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Great Britain Pound
	Prudential portfolio	Trading book
s007 r250 c060	Metric	Own funds requirements [mi]
	Main category	Instruments subject to market risk
	Approach	Approaches for specific risk for debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Great Britain Pound
	Prudential portfolio	Trading book
s007 r251 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Great Britain Pound
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s007 r251 c060	Metric	Own funds requirements [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Great Britain Pound
	Prudential portfolio	Trading book
s007 r260 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Great Britain Pound
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	0%
s007 r260 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments

s007 r260 c020	Currency of the exposure	Great Britain Pound
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	0%
s007 r260 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Great Britain Pound
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	0%
s007 r260 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Great Britain Pound
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	0%
s007 r260 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Great Britain Pound
	Prudential portfolio	Trading book
	Risk weights	0%
s007 r260 c060	Metric	Own funds requirements [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Great Britain Pound
	Prudential portfolio	Trading book
	Risk weights	0%
s007 r270 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Great Britain Pound
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	0,25%,1%,1,6%
s007 r270 c020	Metric	Value used for market risk, gross [mi]

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s007 r270 c020		
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Great Britain Pound
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	0,25%,1%,1,6%
s007 r270 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Great Britain Pound
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	0,25%,1%,1,6%
s007 r270 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Great Britain Pound
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	0,25%,1%,1,6%
s007 r270 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Great Britain Pound
	Prudential portfolio	Trading book
	Risk weights	0,25%,1%,1,6%
s007 r270 c060	Metric	Own funds requirements [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Great Britain Pound
	Prudential portfolio	Trading book
	Risk weights	0,25%,1%,1,6%
s007 r280 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Great Britain Pound
	Positions in the instrument	Long position

s007 r280 c010	Prudential portfolio	Trading book
	Risk weights	0,25%

s007 r280 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Great Britain Pound
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	0,25%

s007 r280 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Great Britain Pound
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	0,25%

s007 r280 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Great Britain Pound
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	0,25%

s007 r280 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Great Britain Pound
	Prudential portfolio	Trading book
	Risk weights	0,25%

s007 r280 c060	Metric	Own funds requirements [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Great Britain Pound
	Prudential portfolio	Trading book
	Risk weights	0,25%

s007 r290 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments

s007 r290 c010	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Great Britain Pound
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	1%
s007 r290 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Great Britain Pound
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	1%
s007 r290 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Great Britain Pound
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	1%
s007 r290 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Great Britain Pound
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	1%
s007 r290 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Great Britain Pound
	Prudential portfolio	Trading book
	Risk weights	1%
s007 r290 c060	Metric	Own funds requirements [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Great Britain Pound
	Prudential portfolio	Trading book
	Risk weights	1%

s007 r300 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Great Britain Pound
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	1,6%
s007 r300 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Great Britain Pound
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	1,6%
s007 r300 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Great Britain Pound
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	1,6%
s007 r300 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Great Britain Pound
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	1,6%
s007 r300 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Great Britain Pound
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	1,6%
s007 r300 c060	Metric	Own funds requirements [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments

s007 r300 c060		
	Currency of the exposure	Great Britain Pound
	Prudential portfolio	Trading book
	Risk weights	1,6%

s007 r310 c010		
	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Great Britain Pound
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	8%

s007 r310 c020		
	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Great Britain Pound
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	8%

s007 r310 c030		
	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Great Britain Pound
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	8%

s007 r310 c040		
	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Great Britain Pound
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	8%

s007 r310 c050		
	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Great Britain Pound
	Prudential portfolio	Trading book
	Risk weights	8%

s007 r310 c060		
	Metric	Own funds requirements [mi]

s007 r310 c060	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Great Britain Pound
	Prudential portfolio	Trading book
	Risk weights	8%
s007 r320 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Great Britain Pound
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	12%
s007 r320 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Great Britain Pound
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	12%
s007 r320 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Great Britain Pound
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	12%
s007 r320 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Great Britain Pound
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	12%
s007 r320 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Great Britain Pound

s007 r320 c050	Prudential portfolio	Trading book
	Risk weights	12%

s007 r320 c060	Metric	Own funds requirements [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Great Britain Pound
	Prudential portfolio	Trading book
	Risk weights	12%

s007 r321 c010	Metric	Value used for market risk, gross [mi]
	Main category	N-th to default credit derivatives
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Great Britain Pound
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Use of external ratings	Direct issue credit assessment

s007 r321 c020	Metric	Value used for market risk, gross [mi]
	Main category	N-th to default credit derivatives
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Great Britain Pound
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Use of external ratings	Direct issue credit assessment

s007 r321 c030	Metric	Value used for market risk, net [mi]
	Main category	N-th to default credit derivatives
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Great Britain Pound
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Use of external ratings	Direct issue credit assessment

s007 r321 c040	Metric	Value used for market risk, net [mi]
	Main category	N-th to default credit derivatives
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Great Britain Pound
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Use of external ratings	Direct issue credit assessment

s007 r321 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	N-th to default credit derivatives

s007 r321 c050	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Great Britain Pound
	Prudential portfolio	Trading book
	Use of external ratings	Direct issue credit assessment
s007 r321 c060	Metric	Own funds requirements [mi]
	Main category	N-th to default credit derivatives
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Great Britain Pound
	Prudential portfolio	Trading book
	Use of external ratings	Direct issue credit assessment
s007 r325 c060	Metric	Own funds requirements [mi]
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Great Britain Pound
	Prudential portfolio	Trading book
s007 r330 c060	Metric	Own funds requirements [mi]
	Main category	Instruments in the CTP
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Great Britain Pound
	Prudential portfolio	Trading book
s007 r340 c060	Metric	Own funds requirements [mi]
	Main category	CIUs
	Approach	Particular approach for CIUs reported as debt instruments
	Type of risk	Market not look-through CIUs risk
	Currency of the exposure	Great Britain Pound
	Prudential portfolio	Trading book
s007 r350 c060	Metric	Own funds requirements [mi]
	Main category	Options and warrants
	Approach	Approaches for options
	Type of risk	Interest rate risk
	Currency of the exposure	Great Britain Pound
	Prudential portfolio	Trading book
s007 r360 c010	Metric	Value used for market risk, gross [mi]
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Interest rate risk
	Currency of the exposure	Great Britain Pound
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

s007 r360 c020	Metric	Value used for market risk, gross [mi]
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Interest rate risk
	Currency of the exposure	Great Britain Pound
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s007 r360 c030	Metric	Value used for market risk, net [mi]
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Interest rate risk
	Currency of the exposure	Great Britain Pound
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s007 r360 c040	Metric	Value used for market risk, net [mi]
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Interest rate risk
	Currency of the exposure	Great Britain Pound
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s007 r360 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Interest rate risk
	Currency of the exposure	Great Britain Pound
	Prudential portfolio	Trading book
s007 r360 c060	Metric	Own funds requirements [mi]
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Interest rate risk
	Currency of the exposure	Great Britain Pound
	Prudential portfolio	Trading book
s007 r360 c070	Metric	Total risk exposure amount [mi]
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Interest rate risk
	Currency of the exposure	Great Britain Pound
	Prudential portfolio	Trading book
s007 r370 c010	Metric	Value used for market risk, gross [mi]
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Interest rate risk

s007 r370 c010

Currency of the exposure	Great Britain Pound
Positions in the instrument	Long position
Prudential portfolio	Trading book

s007 r370 c020

Metric	Value used for market risk, gross [mi]
Main category	Options and warrants
Approach	Delta plus approach, additional requirements for gamma risk
Type of risk	Interest rate risk
Currency of the exposure	Great Britain Pound
Positions in the instrument	Short position
Prudential portfolio	Trading book

s007 r370 c030

Metric	Value used for market risk, net [mi]
Main category	Options and warrants
Approach	Delta plus approach, additional requirements for gamma risk
Type of risk	Interest rate risk
Currency of the exposure	Great Britain Pound
Positions in the instrument	Long position
Prudential portfolio	Trading book

s007 r370 c040

Metric	Value used for market risk, net [mi]
Main category	Options and warrants
Approach	Delta plus approach, additional requirements for gamma risk
Type of risk	Interest rate risk
Currency of the exposure	Great Britain Pound
Positions in the instrument	Short position
Prudential portfolio	Trading book

s007 r370 c050

Metric	Value used for market risk, subject to capital charge [mi]
Main category	Options and warrants
Approach	Delta plus approach, additional requirements for gamma risk
Type of risk	Interest rate risk
Currency of the exposure	Great Britain Pound
Prudential portfolio	Trading book

s007 r370 c060

Metric	Own funds requirements [mi]
Main category	Options and warrants
Approach	Delta plus approach, additional requirements for gamma risk
Type of risk	Interest rate risk
Currency of the exposure	Great Britain Pound
Prudential portfolio	Trading book

s007 r370 c070

Metric	Total risk exposure amount [mi]
Main category	Options and warrants
Approach	Delta plus approach, additional requirements for gamma risk
Type of risk	Interest rate risk
Currency of the exposure	Great Britain Pound
Prudential portfolio	Trading book

s007 r380 c010

Metric	Value used for market risk, gross [mi]

s007 r380 c010	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Interest rate risk
	Currency of the exposure	Great Britain Pound
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s007 r380 c020	Metric	Value used for market risk, gross [mi]
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Interest rate risk
	Currency of the exposure	Great Britain Pound
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s007 r380 c030	Metric	Value used for market risk, net [mi]
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Interest rate risk
	Currency of the exposure	Great Britain Pound
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s007 r380 c040	Metric	Value used for market risk, net [mi]
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Interest rate risk
	Currency of the exposure	Great Britain Pound
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s007 r380 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Interest rate risk
	Currency of the exposure	Great Britain Pound
	Prudential portfolio	Trading book
s007 r380 c060	Metric	Own funds requirements [mi]
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Interest rate risk
	Currency of the exposure	Great Britain Pound
	Prudential portfolio	Trading book
s007 r380 c070	Metric	Total risk exposure amount [mi]
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Interest rate risk

s007 r380 c070	Currency of the exposure	Great Britain Pound
	Prudential portfolio	Trading book
s007 r390 c010	Metric	Value used for market risk, gross [mi]
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Interest rate risk
	Currency of the exposure	Great Britain Pound
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s007 r390 c020	Metric	Value used for market risk, gross [mi]
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Interest rate risk
	Currency of the exposure	Great Britain Pound
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s007 r390 c030	Metric	Value used for market risk, net [mi]
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Interest rate risk
	Currency of the exposure	Great Britain Pound
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s007 r390 c040	Metric	Value used for market risk, net [mi]
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Interest rate risk
	Currency of the exposure	Great Britain Pound
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s007 r390 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Interest rate risk
	Currency of the exposure	Great Britain Pound
	Prudential portfolio	Trading book
s007 r390 c060	Metric	Own funds requirements [mi]
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Interest rate risk
	Currency of the exposure	Great Britain Pound
	Prudential portfolio	Trading book
s007 r390 c070	Metric	Total risk exposure amount [mi]

s007 r390 c070	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Interest rate risk
	Currency of the exposure	Great Britain Pound
	Prudential portfolio	Trading book
s008 r010 c060	Metric	Own funds requirements [mi]
	Main category	Instruments subject to market risk
	Approach	Standardised approaches for market risk
	Type of risk	Interest rate risk
	Currency of the exposure	Hungarian Forint
	Prudential portfolio	Trading book
s008 r010 c070	Metric	Total risk exposure amount [mi]
	Main category	Instruments subject to market risk
	Approach	Standardised approaches for market risk
	Type of risk	Interest rate risk
	Currency of the exposure	Hungarian Forint
	Prudential portfolio	Trading book
s008 r011 c060	Metric	Own funds requirements [mi]
	Main category	Instruments subject to market risk
	Approach	Approaches for general risk for debt instruments
	Type of risk	General risk for debt instruments
	Currency of the exposure	Hungarian Forint
	Prudential portfolio	Trading book
s008 r012 c010	Metric	Value used for market risk, gross [mi]
	Main category	Derivatives
	Approach	Approaches for general risk for debt instruments
	Type of risk	General risk for debt instruments
	Currency of the exposure	Hungarian Forint
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s008 r012 c020	Metric	Value used for market risk, gross [mi]
	Main category	Derivatives
	Approach	Approaches for general risk for debt instruments
	Type of risk	General risk for debt instruments
	Currency of the exposure	Hungarian Forint
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s008 r013 c010	Metric	Value used for market risk, gross [mi]
	Main category	Assets and liabilities other than derivatives
	Approach	Approaches for general risk for debt instruments
	Type of risk	General risk for debt instruments
	Currency of the exposure	Hungarian Forint
	Positions in the instrument	Long position

s008 r013 c010	Prudential portfolio		Trading book
s008 r013 c020	Metric		Value used for market risk, gross [mi]
	Main category		Assets and liabilities other than derivatives
	Approach		Approaches for general risk for debt instruments
	Type of risk		General risk for debt instruments
	Currency of the exposure		Hungarian Forint
	Positions in the instrument		Short position
	Prudential portfolio		Trading book
s008 r020 c010	Metric		Value used for market risk, gross [mi]
	Main category		Instruments subject to market risk
	Approach		Maturity-based approach
	Type of risk		General risk for debt instruments
	Currency of the exposure		Hungarian Forint
	Positions in the instrument		Long position
	Prudential portfolio		Trading book
s008 r020 c020	Metric		Value used for market risk, gross [mi]
	Main category		Instruments subject to market risk
	Approach		Maturity-based approach
	Type of risk		General risk for debt instruments
	Currency of the exposure		Hungarian Forint
	Positions in the instrument		Short position
	Prudential portfolio		Trading book
s008 r020 c030	Metric		Value used for market risk, net [mi]
	Main category		Instruments subject to market risk
	Approach		Maturity-based approach
	Type of risk		General risk for debt instruments
	Currency of the exposure		Hungarian Forint
	Positions in the instrument		Long position
	Prudential portfolio		Trading book
s008 r020 c040	Metric		Value used for market risk, net [mi]
	Main category		Instruments subject to market risk
	Approach		Maturity-based approach
	Type of risk		General risk for debt instruments
	Currency of the exposure		Hungarian Forint
	Positions in the instrument		Short position
	Prudential portfolio		Trading book
s008 r020 c050	Metric		Value used for market risk, subject to capital charge [mi]
	Main category		Instruments subject to market risk
	Approach		Maturity-based approach
	Type of risk		General risk for debt instruments
	Currency of the exposure		Hungarian Forint
	Prudential portfolio		Trading book
s008 r020 c060	Metric		Own funds requirements [mi]

s008 r020 c060	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Hungarian Forint
	Prudential portfolio	Trading book
s008 r030 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Hungarian Forint
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	0%,0.2%,0.4%,0.7%
s008 r030 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Hungarian Forint
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	0%,0.2%,0.4%,0.7%
s008 r030 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Hungarian Forint
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	0%,0.2%,0.4%,0.7%
s008 r030 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Hungarian Forint
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	0%,0.2%,0.4%,0.7%
s008 r040 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Hungarian Forint
	Positions in the instrument	Long position

s008 r040 c030	Prudential portfolio	Trading book
	Risk weights	0%
s008 r040 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Hungarian Forint
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	0%
s008 r050 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Hungarian Forint
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	0,2%
s008 r050 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Hungarian Forint
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	0,2%
s008 r060 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Hungarian Forint
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	0,4%
s008 r060 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Hungarian Forint
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	0,4%
s008 r070 c030	Metric	Value used for market risk, net [mi]

s008 r070 c030

Main category	Instruments subject to market risk
Approach	Maturity-based approach
Type of risk	General risk for debt instruments
Currency of the exposure	Hungarian Forint
Positions in the instrument	Long position
Prudential portfolio	Trading book
Risk weights	0,7%

s008 r070 c040

Metric	Value used for market risk, net [mi]
Main category	Instruments subject to market risk
Approach	Maturity-based approach
Type of risk	General risk for debt instruments
Currency of the exposure	Hungarian Forint
Positions in the instrument	Short position
Prudential portfolio	Trading book
Risk weights	0,7%

s008 r080 c010

Metric	Value used for market risk, gross [mi]
Main category	Instruments subject to market risk
Approach	Maturity-based approach
Type of risk	General risk for debt instruments
Currency of the exposure	Hungarian Forint
Positions in the instrument	Long position
Prudential portfolio	Trading book
Risk weights	1,25%,1,75%,2,25%

s008 r080 c020

Metric	Value used for market risk, gross [mi]
Main category	Instruments subject to market risk
Approach	Maturity-based approach
Type of risk	General risk for debt instruments
Currency of the exposure	Hungarian Forint
Positions in the instrument	Short position
Prudential portfolio	Trading book
Risk weights	1,25%,1,75%,2,25%

s008 r080 c030

Metric	Value used for market risk, net [mi]
Main category	Instruments subject to market risk
Approach	Maturity-based approach
Type of risk	General risk for debt instruments
Currency of the exposure	Hungarian Forint
Positions in the instrument	Long position
Prudential portfolio	Trading book
Risk weights	1,25%,1,75%,2,25%

s008 r080 c040

Metric	Value used for market risk, net [mi]
Main category	Instruments subject to market risk
Approach	Maturity-based approach
Type of risk	General risk for debt instruments

s008 r080 c040		
	Currency of the exposure	Hungarian Forint
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	1,25%,1,75%,2,25%

s008 r090 c030		
	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Hungarian Forint
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	1,25%

s008 r090 c040		
	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Hungarian Forint
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	1,25%

s008 r100 c030		
	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Hungarian Forint
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	1,75%

s008 r100 c040		
	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Hungarian Forint
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	1,75%

s008 r110 c030		
	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Hungarian Forint
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

s008 r110 c030	Risk weights	2,25%
s008 r110 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Hungarian Forint
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	2,25%
s008 r120 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Hungarian Forint
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	2,75%,3,25%,3,75%,4,5%,5,25%,6%,8%,12,5%
s008 r120 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Hungarian Forint
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	2,75%,3,25%,3,75%,4,5%,5,25%,6%,8%,12,5%
s008 r120 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Hungarian Forint
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	2,75%,3,25%,3,75%,4,5%,5,25%,6%,8%,12,5%
s008 r120 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Hungarian Forint
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	2,75%,3,25%,3,75%,4,5%,5,25%,6%,8%,12,5%
s008 r130 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk

s008 r130 c030	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Hungarian Forint
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	2,75%
s008 r130 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Hungarian Forint
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	2,75%
s008 r140 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Hungarian Forint
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	3,25%
s008 r140 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Hungarian Forint
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	3,25%
s008 r150 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Hungarian Forint
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	3,75%
s008 r150 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Hungarian Forint

s008 r150 c040	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	3,75%
s008 r160 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Hungarian Forint
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	4,5%
s008 r160 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Hungarian Forint
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	4,5%
s008 r170 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Hungarian Forint
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	5,25%
s008 r170 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Hungarian Forint
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	5,25%
s008 r180 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Hungarian Forint
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	6%

s008 r180 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Hungarian Forint
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	6%
s008 r190 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Hungarian Forint
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	8%
s008 r190 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Hungarian Forint
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	8%
s008 r200 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Hungarian Forint
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	12,5%
s008 r200 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Hungarian Forint
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	12,5%
s008 r210 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach

s008 r210 c010	Type of risk	General risk for debt instruments
	Currency of the exposure	Hungarian Forint
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s008 r210 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Hungarian Forint
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s008 r210 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Hungarian Forint
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s008 r210 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Hungarian Forint
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s008 r210 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Hungarian Forint
	Prudential portfolio	Trading book
s008 r210 c060	Metric	Own funds requirements [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Hungarian Forint
	Prudential portfolio	Trading book
s008 r220 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Hungarian Forint
	Positions in the instrument	Long position

s008 r220 c010	Prudential portfolio	Trading book
	Risk weights	Computable risk weights Zone 1

s008 r220 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Hungarian Forint
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	Computable risk weights Zone 1

s008 r220 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Hungarian Forint
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	Computable risk weights Zone 1

s008 r220 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Hungarian Forint
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	Computable risk weights Zone 1

s008 r230 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Hungarian Forint
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	Computable risk weights Zone 2

s008 r230 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Hungarian Forint
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	Computable risk weights Zone 2

s008 r230 c030	Metric	Value used for market risk, net [mi]

s008 r230 c030		
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Hungarian Forint
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	Computable risk weights Zone 2
s008 r230 c040		
	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Hungarian Forint
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	Computable risk weights Zone 2
s008 r240 c010		
	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Hungarian Forint
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	Computable risk weights Zone 3
s008 r240 c020		
	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Hungarian Forint
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	Computable risk weights Zone 3
s008 r240 c030		
	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Hungarian Forint
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	Computable risk weights Zone 3
s008 r240 c040		
	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments

s008 r240 c040	Currency of the exposure	Hungarian Forint
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	Computable risk weights Zone 3
s008 r250 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approaches for specific risk for debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Hungarian Forint
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s008 r250 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approaches for specific risk for debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Hungarian Forint
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s008 r250 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approaches for specific risk for debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Hungarian Forint
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s008 r250 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approaches for specific risk for debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Hungarian Forint
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s008 r250 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Instruments subject to market risk
	Approach	Approaches for specific risk for debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Hungarian Forint
	Prudential portfolio	Trading book
s008 r250 c060	Metric	Own funds requirements [mi]
	Main category	Instruments subject to market risk
	Approach	Approaches for specific risk for debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Hungarian Forint

s008 r250 c060	Prudential portfolio	Trading book

s008 r251 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Hungarian Forint
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

s008 r251 c060	Metric	Own funds requirements [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Hungarian Forint
	Prudential portfolio	Trading book

s008 r260 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Hungarian Forint
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	0%

s008 r260 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Hungarian Forint
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	0%

s008 r260 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Hungarian Forint
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	0%

s008 r260 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Hungarian Forint

s008 r260 c040	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	0%
s008 r260 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Hungarian Forint
	Prudential portfolio	Trading book
	Risk weights	0%
s008 r260 c060	Metric	Own funds requirements [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Hungarian Forint
	Prudential portfolio	Trading book
	Risk weights	0%
s008 r270 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Hungarian Forint
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	0,25%,1%,1,6%
s008 r270 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Hungarian Forint
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	0,25%,1%,1,6%
s008 r270 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Hungarian Forint
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	0,25%,1%,1,6%
s008 r270 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk

s008 r270 c040	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Hungarian Forint
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	0,25%,1%,1,6%
s008 r270 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Hungarian Forint
	Prudential portfolio	Trading book
	Risk weights	0,25%,1%,1,6%
s008 r270 c060	Metric	Own funds requirements [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Hungarian Forint
	Prudential portfolio	Trading book
	Risk weights	0,25%,1%,1,6%
s008 r280 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Hungarian Forint
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	0,25%
s008 r280 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Hungarian Forint
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	0,25%
s008 r280 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Hungarian Forint
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

s008 r280 c030	Risk weights	0,25%

s008 r280 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Hungarian Forint
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	0,25%

s008 r280 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Hungarian Forint
	Prudential portfolio	Trading book
	Risk weights	0,25%

s008 r280 c060	Metric	Own funds requirements [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Hungarian Forint
	Prudential portfolio	Trading book
	Risk weights	0,25%

s008 r290 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Hungarian Forint
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	1%

s008 r290 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Hungarian Forint
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	1%

s008 r290 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments

s008 r290 c030	Currency of the exposure	Hungarian Forint
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	1%
s008 r290 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Hungarian Forint
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	1%
s008 r290 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Hungarian Forint
	Prudential portfolio	Trading book
	Risk weights	1%
s008 r290 c060	Metric	Own funds requirements [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Hungarian Forint
	Prudential portfolio	Trading book
	Risk weights	1%
s008 r300 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Hungarian Forint
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	1,6%
s008 r300 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Hungarian Forint
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	1,6%
s008 r300 c030	Metric	Value used for market risk, net [mi]

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s008 r300 c030

Main category	Instruments subject to market risk
Approach	Approach for specific risk for non securitisation debt instruments
Type of risk	Specific risk for debt instruments
Currency of the exposure	Hungarian Forint
Positions in the instrument	Long position
Prudential portfolio	Trading book
Risk weights	1,6%

s008 r300 c040

Metric	Value used for market risk, net [mi]
Main category	Instruments subject to market risk
Approach	Approach for specific risk for non securitisation debt instruments
Type of risk	Specific risk for debt instruments
Currency of the exposure	Hungarian Forint
Positions in the instrument	Short position
Prudential portfolio	Trading book
Risk weights	1,6%

s008 r300 c050

Metric	Value used for market risk, subject to capital charge [mi]
Main category	Instruments subject to market risk
Approach	Approach for specific risk for non securitisation debt instruments
Type of risk	Specific risk for debt instruments
Currency of the exposure	Hungarian Forint
Prudential portfolio	Trading book
Risk weights	1,6%

s008 r300 c060

Metric	Own funds requirements [mi]
Main category	Instruments subject to market risk
Approach	Approach for specific risk for non securitisation debt instruments
Type of risk	Specific risk for debt instruments
Currency of the exposure	Hungarian Forint
Prudential portfolio	Trading book
Risk weights	1,6%

s008 r310 c010

Metric	Value used for market risk, gross [mi]
Main category	Instruments subject to market risk
Approach	Approach for specific risk for non securitisation debt instruments
Type of risk	Specific risk for debt instruments
Currency of the exposure	Hungarian Forint
Positions in the instrument	Long position
Prudential portfolio	Trading book
Risk weights	8%

s008 r310 c020

Metric	Value used for market risk, gross [mi]
Main category	Instruments subject to market risk
Approach	Approach for specific risk for non securitisation debt instruments
Type of risk	Specific risk for debt instruments
Currency of the exposure	Hungarian Forint
Positions in the instrument	Short position

s008 r310 c020	Prudential portfolio	Trading book
	Risk weights	8%

s008 r310 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Hungarian Forint
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	8%

s008 r310 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Hungarian Forint
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	8%

s008 r310 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Hungarian Forint
	Prudential portfolio	Trading book
	Risk weights	8%

s008 r310 c060	Metric	Own funds requirements [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Hungarian Forint
	Prudential portfolio	Trading book
	Risk weights	8%

s008 r320 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Hungarian Forint
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	12%

s008 r320 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments

s008 r320 c020	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Hungarian Forint
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	12%
s008 r320 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Hungarian Forint
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	12%
s008 r320 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Hungarian Forint
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	12%
s008 r320 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Hungarian Forint
	Prudential portfolio	Trading book
	Risk weights	12%
s008 r320 c060	Metric	Own funds requirements [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Hungarian Forint
	Prudential portfolio	Trading book
	Risk weights	12%
s008 r321 c010	Metric	Value used for market risk, gross [mi]
	Main category	N-th to default credit derivatives
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Hungarian Forint
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Use of external ratings	Direct issue credit assessment

s008 r321 c020	Metric	Value used for market risk, gross [mi]
	Main category	N-th to default credit derivatives
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Hungarian Forint
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Use of external ratings	Direct issue credit assessment
s008 r321 c030	Metric	Value used for market risk, net [mi]
	Main category	N-th to default credit derivatives
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Hungarian Forint
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Use of external ratings	Direct issue credit assessment
s008 r321 c040	Metric	Value used for market risk, net [mi]
	Main category	N-th to default credit derivatives
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Hungarian Forint
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Use of external ratings	Direct issue credit assessment
s008 r321 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	N-th to default credit derivatives
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Hungarian Forint
	Prudential portfolio	Trading book
	Use of external ratings	Direct issue credit assessment
s008 r321 c060	Metric	Own funds requirements [mi]
	Main category	N-th to default credit derivatives
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Hungarian Forint
	Prudential portfolio	Trading book
	Use of external ratings	Direct issue credit assessment
s008 r325 c060	Metric	Own funds requirements [mi]
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Hungarian Forint

s008 r325 c060	Prudential portfolio		Trading book
s008 r330 c060	Metric		Own funds requirements [mi]
	Main category		Instruments in the CTP
	Approach		Approach for specific risk for correlation trading portfolio
	Type of risk		Specific risk for debt instruments
	Currency of the exposure		Hungarian Forint
	Prudential portfolio		Trading book
s008 r340 c060	Metric		Own funds requirements [mi]
	Main category		CIUs
	Approach		Particular approach for CIUs reported as debt instruments
	Type of risk		Market not look-through CIUs risk
	Currency of the exposure		Hungarian Forint
	Prudential portfolio		Trading book
s008 r350 c060	Metric		Own funds requirements [mi]
	Main category		Options and warrants
	Approach		Approaches for options
	Type of risk		Interest rate risk
	Currency of the exposure		Hungarian Forint
	Prudential portfolio		Trading book
s008 r360 c010	Metric		Value used for market risk, gross [mi]
	Main category		Options and warrants
	Approach		Simplified method
	Type of risk		Interest rate risk
	Currency of the exposure		Hungarian Forint
	Positions in the instrument		Long position
	Prudential portfolio		Trading book
s008 r360 c020	Metric		Value used for market risk, gross [mi]
	Main category		Options and warrants
	Approach		Simplified method
	Type of risk		Interest rate risk
	Currency of the exposure		Hungarian Forint
	Positions in the instrument		Short position
	Prudential portfolio		Trading book
s008 r360 c030	Metric		Value used for market risk, net [mi]
	Main category		Options and warrants
	Approach		Simplified method
	Type of risk		Interest rate risk
	Currency of the exposure		Hungarian Forint
	Positions in the instrument		Long position
	Prudential portfolio		Trading book
s008 r360 c040	Metric		Value used for market risk, net [mi]
	Main category		Options and warrants
	Approach		Simplified method

s008 r360 c040	Type of risk	Interest rate risk
	Currency of the exposure	Hungarian Forint
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s008 r360 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Interest rate risk
	Currency of the exposure	Hungarian Forint
	Prudential portfolio	Trading book
s008 r360 c060	Metric	Own funds requirements [mi]
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Interest rate risk
	Currency of the exposure	Hungarian Forint
	Prudential portfolio	Trading book
s008 r360 c070	Metric	Total risk exposure amount [mi]
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Interest rate risk
	Currency of the exposure	Hungarian Forint
	Prudential portfolio	Trading book
s008 r370 c010	Metric	Value used for market risk, gross [mi]
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Interest rate risk
	Currency of the exposure	Hungarian Forint
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s008 r370 c020	Metric	Value used for market risk, gross [mi]
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Interest rate risk
	Currency of the exposure	Hungarian Forint
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s008 r370 c030	Metric	Value used for market risk, net [mi]
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Interest rate risk
	Currency of the exposure	Hungarian Forint
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

s008 r370 c040	Metric	Value used for market risk, net [mi]
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Interest rate risk
	Currency of the exposure	Hungarian Forint
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s008 r370 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Interest rate risk
	Currency of the exposure	Hungarian Forint
	Prudential portfolio	Trading book
s008 r370 c060	Metric	Own funds requirements [mi]
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Interest rate risk
	Currency of the exposure	Hungarian Forint
	Prudential portfolio	Trading book
s008 r370 c070	Metric	Total risk exposure amount [mi]
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Interest rate risk
	Currency of the exposure	Hungarian Forint
	Prudential portfolio	Trading book
s008 r380 c010	Metric	Value used for market risk, gross [mi]
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Interest rate risk
	Currency of the exposure	Hungarian Forint
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s008 r380 c020	Metric	Value used for market risk, gross [mi]
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Interest rate risk
	Currency of the exposure	Hungarian Forint
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s008 r380 c030	Metric	Value used for market risk, net [mi]
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Interest rate risk

s008 r380 c030	Currency of the exposure	Hungarian Forint
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s008 r380 c040	Metric	Value used for market risk, net [mi]
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Interest rate risk
	Currency of the exposure	Hungarian Forint
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s008 r380 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Interest rate risk
	Currency of the exposure	Hungarian Forint
	Prudential portfolio	Trading book
s008 r380 c060	Metric	Own funds requirements [mi]
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Interest rate risk
	Currency of the exposure	Hungarian Forint
	Prudential portfolio	Trading book
s008 r380 c070	Metric	Total risk exposure amount [mi]
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Interest rate risk
	Currency of the exposure	Hungarian Forint
	Prudential portfolio	Trading book
s008 r390 c010	Metric	Value used for market risk, gross [mi]
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Interest rate risk
	Currency of the exposure	Hungarian Forint
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s008 r390 c020	Metric	Value used for market risk, gross [mi]
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Interest rate risk
	Currency of the exposure	Hungarian Forint
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s008 r390 c030	Metric	Value used for market risk, net [mi]

s008 r390 c030	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Interest rate risk
	Currency of the exposure	Hungarian Forint
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s008 r390 c040	Metric	Value used for market risk, net [mi]
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Interest rate risk
	Currency of the exposure	Hungarian Forint
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s008 r390 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Interest rate risk
	Currency of the exposure	Hungarian Forint
	Prudential portfolio	Trading book
s008 r390 c060	Metric	Own funds requirements [mi]
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Interest rate risk
	Currency of the exposure	Hungarian Forint
	Prudential portfolio	Trading book
s008 r390 c070	Metric	Total risk exposure amount [mi]
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Interest rate risk
	Currency of the exposure	Hungarian Forint
	Prudential portfolio	Trading book
s009 r010 c060	Metric	Own funds requirements [mi]
	Main category	Instruments subject to market risk
	Approach	Standardised approaches for market risk
	Type of risk	Interest rate risk
	Currency of the exposure	Japanese Yen
	Prudential portfolio	Trading book
s009 r010 c070	Metric	Total risk exposure amount [mi]
	Main category	Instruments subject to market risk
	Approach	Standardised approaches for market risk
	Type of risk	Interest rate risk
	Currency of the exposure	Japanese Yen
	Prudential portfolio	Trading book

s009 r011 c060	Metric	Own funds requirements [mi]
	Main category	Instruments subject to market risk
	Approach	Approaches for general risk for debt instruments
	Type of risk	General risk for debt instruments
	Currency of the exposure	Japanese Yen
	Prudential portfolio	Trading book
s009 r012 c010	Metric	Value used for market risk, gross [mi]
	Main category	Derivatives
	Approach	Approaches for general risk for debt instruments
	Type of risk	General risk for debt instruments
	Currency of the exposure	Japanese Yen
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s009 r012 c020	Metric	Value used for market risk, gross [mi]
	Main category	Derivatives
	Approach	Approaches for general risk for debt instruments
	Type of risk	General risk for debt instruments
	Currency of the exposure	Japanese Yen
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s009 r013 c010	Metric	Value used for market risk, gross [mi]
	Main category	Assets and liabilities other than derivatives
	Approach	Approaches for general risk for debt instruments
	Type of risk	General risk for debt instruments
	Currency of the exposure	Japanese Yen
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s009 r013 c020	Metric	Value used for market risk, gross [mi]
	Main category	Assets and liabilities other than derivatives
	Approach	Approaches for general risk for debt instruments
	Type of risk	General risk for debt instruments
	Currency of the exposure	Japanese Yen
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s009 r020 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Japanese Yen
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s009 r020 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk

s009 r020 c020	Approach	Maturity-based approach	
	Type of risk	General risk for debt instruments	
	Currency of the exposure	Japanese Yen	
	Positions in the instrument	Short position	
	Prudential portfolio	Trading book	
s009 r020 c030	Metric	Value used for market risk, net [mi]	
	Main category	Instruments subject to market risk	
	Approach	Maturity-based approach	
	Type of risk	General risk for debt instruments	
	Currency of the exposure	Japanese Yen	
	Positions in the instrument	Long position	
	Prudential portfolio	Trading book	
s009 r020 c040	Metric	Value used for market risk, net [mi]	
	Main category	Instruments subject to market risk	
	Approach	Maturity-based approach	
	Type of risk	General risk for debt instruments	
	Currency of the exposure	Japanese Yen	
	Positions in the instrument	Short position	
	Prudential portfolio	Trading book	
s009 r020 c050	Metric	Value used for market risk, subject to capital charge [mi]	
	Main category	Instruments subject to market risk	
	Approach	Maturity-based approach	
	Type of risk	General risk for debt instruments	
	Currency of the exposure	Japanese Yen	
	Prudential portfolio	Trading book	
s009 r020 c060	Metric	Own funds requirements [mi]	
	Main category	Instruments subject to market risk	
	Approach	Maturity-based approach	
	Type of risk	General risk for debt instruments	
	Currency of the exposure	Japanese Yen	
	Prudential portfolio	Trading book	
s009 r030 c010	Metric	Value used for market risk, gross [mi]	
	Main category	Instruments subject to market risk	
	Approach	Maturity-based approach	
	Type of risk	General risk for debt instruments	
	Currency of the exposure	Japanese Yen	
	Positions in the instrument	Long position	
	Prudential portfolio	Trading book	
	Risk weights	0%,0.2%,0.4%,0.7%	
s009 r030 c020	Metric	Value used for market risk, gross [mi]	
	Main category	Instruments subject to market risk	
	Approach	Maturity-based approach	
	Type of risk	General risk for debt instruments	

s009 r030 c020	Currency of the exposure	Japanese Yen
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	0%,0.2%,0.4%,0.7%

s009 r030 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Japanese Yen
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	0%,0.2%,0.4%,0.7%

s009 r030 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Japanese Yen
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	0%,0.2%,0.4%,0.7%

s009 r040 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Japanese Yen
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	0%

s009 r040 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Japanese Yen
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	0%

s009 r050 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Japanese Yen
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

s009 r050 c030	Risk weights	0,2%
s009 r050 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Japanese Yen
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	0,2%
s009 r060 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Japanese Yen
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	0,4%
s009 r060 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Japanese Yen
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	0,4%
s009 r070 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Japanese Yen
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	0,7%
s009 r070 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Japanese Yen
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	0,7%
s009 r080 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk

s009 r080 c010	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Japanese Yen
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	1,25%,1,75%,2,25%
s009 r080 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Japanese Yen
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	1,25%,1,75%,2,25%
s009 r080 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Japanese Yen
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	1,25%,1,75%,2,25%
s009 r080 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Japanese Yen
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	1,25%,1,75%,2,25%
s009 r090 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Japanese Yen
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	1,25%
s009 r090 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Japanese Yen

s009 r090 c040	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	1,25%

s009 r100 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Japanese Yen
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	1,75%

s009 r100 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Japanese Yen
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	1,75%

s009 r110 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Japanese Yen
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	2,25%

s009 r110 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Japanese Yen
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	2,25%

s009 r120 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Japanese Yen
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	2,75%,3,25%,3,75%,4,5%,5,25%,6%,8%,12,5%

s009 r120 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Japanese Yen
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	2,75%,3,25%,3,75%,4,5%,5,25%,6%,8%,12,5%
s009 r120 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Japanese Yen
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	2,75%,3,25%,3,75%,4,5%,5,25%,6%,8%,12,5%
s009 r120 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Japanese Yen
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	2,75%,3,25%,3,75%,4,5%,5,25%,6%,8%,12,5%
s009 r130 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Japanese Yen
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	2,75%
s009 r130 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Japanese Yen
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	2,75%
s009 r140 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach

s009 r140 c030	Type of risk	General risk for debt instruments
	Currency of the exposure	Japanese Yen
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	3,25%
s009 r140 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Japanese Yen
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	3,25%
s009 r150 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Japanese Yen
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	3,75%
s009 r150 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Japanese Yen
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	3,75%
s009 r160 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Japanese Yen
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	4,5%
s009 r160 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Japanese Yen
	Positions in the instrument	Short position

s009 r160 c040	Prudential portfolio	Trading book
	Risk weights	4,5%

s009 r170 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Japanese Yen
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	5,25%

s009 r170 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Japanese Yen
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	5,25%

s009 r180 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Japanese Yen
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	6%

s009 r180 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Japanese Yen
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	6%

s009 r190 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Japanese Yen
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	8%

s009 r190 c040	Metric	Value used for market risk, net [mi]

s009 r190 c040

Main category	Instruments subject to market risk
Approach	Maturity-based approach
Type of risk	General risk for debt instruments
Currency of the exposure	Japanese Yen
Positions in the instrument	Short position
Prudential portfolio	Trading book
Risk weights	8%

s009 r200 c030

Metric	Value used for market risk, net [mi]
Main category	Instruments subject to market risk
Approach	Maturity-based approach
Type of risk	General risk for debt instruments
Currency of the exposure	Japanese Yen
Positions in the instrument	Long position
Prudential portfolio	Trading book
Risk weights	12,5%

s009 r200 c040

Metric	Value used for market risk, net [mi]
Main category	Instruments subject to market risk
Approach	Maturity-based approach
Type of risk	General risk for debt instruments
Currency of the exposure	Japanese Yen
Positions in the instrument	Short position
Prudential portfolio	Trading book
Risk weights	12,5%

s009 r210 c010

Metric	Value used for market risk, gross [mi]
Main category	Instruments subject to market risk
Approach	Duration-based approach
Type of risk	General risk for debt instruments
Currency of the exposure	Japanese Yen
Positions in the instrument	Long position
Prudential portfolio	Trading book

s009 r210 c020

Metric	Value used for market risk, gross [mi]
Main category	Instruments subject to market risk
Approach	Duration-based approach
Type of risk	General risk for debt instruments
Currency of the exposure	Japanese Yen
Positions in the instrument	Short position
Prudential portfolio	Trading book

s009 r210 c030

Metric	Value used for market risk, net [mi]
Main category	Instruments subject to market risk
Approach	Duration-based approach
Type of risk	General risk for debt instruments
Currency of the exposure	Japanese Yen
Positions in the instrument	Long position

s009 r210 c030	Prudential portfolio	Trading book
s009 r210 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Japanese Yen
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s009 r210 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Japanese Yen
	Prudential portfolio	Trading book
s009 r210 c060	Metric	Own funds requirements [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Japanese Yen
	Prudential portfolio	Trading book
s009 r220 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Japanese Yen
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	Computable risk weights Zone 1
s009 r220 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Japanese Yen
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	Computable risk weights Zone 1
s009 r220 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Japanese Yen
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

s009 r220 c030	Risk weights	Computable risk weights Zone 1
s009 r220 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Japanese Yen
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	Computable risk weights Zone 1
s009 r230 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Japanese Yen
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	Computable risk weights Zone 2
s009 r230 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Japanese Yen
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	Computable risk weights Zone 2
s009 r230 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Japanese Yen
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	Computable risk weights Zone 2
s009 r230 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Japanese Yen
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	Computable risk weights Zone 2
s009 r240 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk

s009 r240 c010	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Japanese Yen
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	Computable risk weights Zone 3
s009 r240 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Japanese Yen
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	Computable risk weights Zone 3
s009 r240 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Japanese Yen
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	Computable risk weights Zone 3
s009 r240 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Japanese Yen
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	Computable risk weights Zone 3
s009 r250 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approaches for specific risk for debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Japanese Yen
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s009 r250 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approaches for specific risk for debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Japanese Yen
	Positions in the instrument	Short position

s009 r250 c020	Prudential portfolio	Trading book
s009 r250 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approaches for specific risk for debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Japanese Yen
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s009 r250 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approaches for specific risk for debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Japanese Yen
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s009 r250 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Instruments subject to market risk
	Approach	Approaches for specific risk for debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Japanese Yen
	Prudential portfolio	Trading book
s009 r250 c060	Metric	Own funds requirements [mi]
	Main category	Instruments subject to market risk
	Approach	Approaches for specific risk for debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Japanese Yen
	Prudential portfolio	Trading book
s009 r251 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Japanese Yen
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s009 r251 c060	Metric	Own funds requirements [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Japanese Yen
	Prudential portfolio	Trading book
s009 r260 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments

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s009 r260 c010	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Japanese Yen
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	0%
s009 r260 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Japanese Yen
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	0%
s009 r260 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Japanese Yen
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	0%
s009 r260 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Japanese Yen
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	0%
s009 r260 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Japanese Yen
	Prudential portfolio	Trading book
	Risk weights	0%
s009 r260 c060	Metric	Own funds requirements [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Japanese Yen
	Prudential portfolio	Trading book
	Risk weights	0%

s009 r270 c010

Metric	Value used for market risk, gross [mi]
Main category	Instruments subject to market risk
Approach	Approach for specific risk for non securitisation debt instruments
Type of risk	Specific risk for debt instruments
Currency of the exposure	Japanese Yen
Positions in the instrument	Long position
Prudential portfolio	Trading book
Risk weights	0,25%,1%,1,6%

s009 r270 c020

Metric	Value used for market risk, gross [mi]
Main category	Instruments subject to market risk
Approach	Approach for specific risk for non securitisation debt instruments
Type of risk	Specific risk for debt instruments
Currency of the exposure	Japanese Yen
Positions in the instrument	Short position
Prudential portfolio	Trading book
Risk weights	0,25%,1%,1,6%

s009 r270 c030

Metric	Value used for market risk, net [mi]
Main category	Instruments subject to market risk
Approach	Approach for specific risk for non securitisation debt instruments
Type of risk	Specific risk for debt instruments
Currency of the exposure	Japanese Yen
Positions in the instrument	Long position
Prudential portfolio	Trading book
Risk weights	0,25%,1%,1,6%

s009 r270 c040

Metric	Value used for market risk, net [mi]
Main category	Instruments subject to market risk
Approach	Approach for specific risk for non securitisation debt instruments
Type of risk	Specific risk for debt instruments
Currency of the exposure	Japanese Yen
Positions in the instrument	Short position
Prudential portfolio	Trading book
Risk weights	0,25%,1%,1,6%

s009 r270 c050

Metric	Value used for market risk, subject to capital charge [mi]
Main category	Instruments subject to market risk
Approach	Approach for specific risk for non securitisation debt instruments
Type of risk	Specific risk for debt instruments
Currency of the exposure	Japanese Yen
Prudential portfolio	Trading book
Risk weights	0,25%,1%,1,6%

s009 r270 c060

Metric	Own funds requirements [mi]
Main category	Instruments subject to market risk
Approach	Approach for specific risk for non securitisation debt instruments
Type of risk	Specific risk for debt instruments

s009 r270 c060	Currency of the exposure	Japanese Yen
	Prudential portfolio	Trading book
	Risk weights	0,25%,1%,1,6%
s009 r280 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Japanese Yen
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	0,25%
s009 r280 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Japanese Yen
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	0,25%
s009 r280 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Japanese Yen
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	0,25%
s009 r280 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Japanese Yen
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	0,25%
s009 r280 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Japanese Yen
	Prudential portfolio	Trading book
	Risk weights	0,25%
s009 r280 c060	Metric	Own funds requirements [mi]

s009 r280 c060		
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Japanese Yen
	Prudential portfolio	Trading book
	Risk weights	0,25%

s009 r290 c010		
	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Japanese Yen
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	1%

s009 r290 c020		
	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Japanese Yen
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	1%

s009 r290 c030		
	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Japanese Yen
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	1%

s009 r290 c040		
	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Japanese Yen
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	1%

s009 r290 c050		
	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Japanese Yen

s009 r290 c050	Prudential portfolio	Trading book
	Risk weights	1%
s009 r290 c060	Metric	Own funds requirements [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Japanese Yen
	Prudential portfolio	Trading book
	Risk weights	1%
s009 r300 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Japanese Yen
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	1,6%
s009 r300 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Japanese Yen
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	1,6%
s009 r300 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Japanese Yen
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	1,6%
s009 r300 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Japanese Yen
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	1,6%
s009 r300 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Instruments subject to market risk

s009 r300 c050	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Japanese Yen
	Prudential portfolio	Trading book
	Risk weights	1,6%

s009 r300 c060	Metric	Own funds requirements [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Japanese Yen
	Prudential portfolio	Trading book
	Risk weights	1,6%

s009 r310 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Japanese Yen
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	8%

s009 r310 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Japanese Yen
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	8%

s009 r310 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Japanese Yen
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	8%

s009 r310 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Japanese Yen
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

s009 r310 c040	Risk weights		8%
s009 r310 c050	Metric		Value used for market risk, subject to capital charge [mi]
	Main category		Instruments subject to market risk
	Approach		Approach for specific risk for non securitisation debt instruments
	Type of risk		Specific risk for debt instruments
	Currency of the exposure		Japanese Yen
	Prudential portfolio		Trading book
	Risk weights		8%
s009 r310 c060	Metric		Own funds requirements [mi]
	Main category		Instruments subject to market risk
	Approach		Approach for specific risk for non securitisation debt instruments
	Type of risk		Specific risk for debt instruments
	Currency of the exposure		Japanese Yen
	Prudential portfolio		Trading book
	Risk weights		8%
s009 r320 c010	Metric		Value used for market risk, gross [mi]
	Main category		Instruments subject to market risk
	Approach		Approach for specific risk for non securitisation debt instruments
	Type of risk		Specific risk for debt instruments
	Currency of the exposure		Japanese Yen
	Positions in the instrument		Long position
	Prudential portfolio		Trading book
	Risk weights		12%
s009 r320 c020	Metric		Value used for market risk, gross [mi]
	Main category		Instruments subject to market risk
	Approach		Approach for specific risk for non securitisation debt instruments
	Type of risk		Specific risk for debt instruments
	Currency of the exposure		Japanese Yen
	Positions in the instrument		Short position
	Prudential portfolio		Trading book
	Risk weights		12%
s009 r320 c030	Metric		Value used for market risk, net [mi]
	Main category		Instruments subject to market risk
	Approach		Approach for specific risk for non securitisation debt instruments
	Type of risk		Specific risk for debt instruments
	Currency of the exposure		Japanese Yen
	Positions in the instrument		Long position
	Prudential portfolio		Trading book
	Risk weights		12%
s009 r320 c040	Metric		Value used for market risk, net [mi]
	Main category		Instruments subject to market risk
	Approach		Approach for specific risk for non securitisation debt instruments
	Type of risk		Specific risk for debt instruments

s009 r320 c040	Currency of the exposure	Japanese Yen
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	12%
s009 r320 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Japanese Yen
	Prudential portfolio	Trading book
	Risk weights	12%
s009 r320 c060	Metric	Own funds requirements [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Japanese Yen
	Prudential portfolio	Trading book
	Risk weights	12%
s009 r321 c010	Metric	Value used for market risk, gross [mi]
	Main category	N-th to default credit derivatives
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Japanese Yen
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Use of external ratings	Direct issue credit assessment
s009 r321 c020	Metric	Value used for market risk, gross [mi]
	Main category	N-th to default credit derivatives
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Japanese Yen
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Use of external ratings	Direct issue credit assessment
s009 r321 c030	Metric	Value used for market risk, net [mi]
	Main category	N-th to default credit derivatives
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Japanese Yen
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Use of external ratings	Direct issue credit assessment
s009 r321 c040	Metric	Value used for market risk, net [mi]

s009 r321 c040	Main category	N-th to default credit derivatives
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Japanese Yen
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Use of external ratings	Direct issue credit assessment
s009 r321 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	N-th to default credit derivatives
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Japanese Yen
	Prudential portfolio	Trading book
	Use of external ratings	Direct issue credit assessment
s009 r321 c060	Metric	Own funds requirements [mi]
	Main category	N-th to default credit derivatives
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Japanese Yen
	Prudential portfolio	Trading book
	Use of external ratings	Direct issue credit assessment
s009 r325 c060	Metric	Own funds requirements [mi]
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Japanese Yen
	Prudential portfolio	Trading book
s009 r330 c060	Metric	Own funds requirements [mi]
	Main category	Instruments in the CTP
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Japanese Yen
	Prudential portfolio	Trading book
s009 r340 c060	Metric	Own funds requirements [mi]
	Main category	CIUs
	Approach	Particular approach for CIUs reported as debt instruments
	Type of risk	Market not look-through CIUs risk
	Currency of the exposure	Japanese Yen
	Prudential portfolio	Trading book
s009 r350 c060	Metric	Own funds requirements [mi]
	Main category	Options and warrants
	Approach	Approaches for options
	Type of risk	Interest rate risk

s009 r350 c060	Currency of the exposure		Japanese Yen
	Prudential portfolio		Trading book
s009 r360 c010	Metric		Value used for market risk, gross [mi]
	Main category		Options and warrants
	Approach		Simplified method
	Type of risk		Interest rate risk
	Currency of the exposure		Japanese Yen
	Positions in the instrument		Long position
	Prudential portfolio		Trading book
s009 r360 c020	Metric		Value used for market risk, gross [mi]
	Main category		Options and warrants
	Approach		Simplified method
	Type of risk		Interest rate risk
	Currency of the exposure		Japanese Yen
	Positions in the instrument		Short position
	Prudential portfolio		Trading book
s009 r360 c030	Metric		Value used for market risk, net [mi]
	Main category		Options and warrants
	Approach		Simplified method
	Type of risk		Interest rate risk
	Currency of the exposure		Japanese Yen
	Positions in the instrument		Long position
	Prudential portfolio		Trading book
s009 r360 c040	Metric		Value used for market risk, net [mi]
	Main category		Options and warrants
	Approach		Simplified method
	Type of risk		Interest rate risk
	Currency of the exposure		Japanese Yen
	Positions in the instrument		Short position
	Prudential portfolio		Trading book
s009 r360 c050	Metric		Value used for market risk, subject to capital charge [mi]
	Main category		Options and warrants
	Approach		Simplified method
	Type of risk		Interest rate risk
	Currency of the exposure		Japanese Yen
	Prudential portfolio		Trading book
s009 r360 c060	Metric		Own funds requirements [mi]
	Main category		Options and warrants
	Approach		Simplified method
	Type of risk		Interest rate risk
	Currency of the exposure		Japanese Yen
	Prudential portfolio		Trading book
s009 r360 c070	Metric		Total risk exposure amount [mi]

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s009 r360 c070	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Interest rate risk
	Currency of the exposure	Japanese Yen
	Prudential portfolio	Trading book
s009 r370 c010	Metric	Value used for market risk, gross [mi]
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Interest rate risk
	Currency of the exposure	Japanese Yen
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s009 r370 c020	Metric	Value used for market risk, gross [mi]
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Interest rate risk
	Currency of the exposure	Japanese Yen
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s009 r370 c030	Metric	Value used for market risk, net [mi]
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Interest rate risk
	Currency of the exposure	Japanese Yen
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s009 r370 c040	Metric	Value used for market risk, net [mi]
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Interest rate risk
	Currency of the exposure	Japanese Yen
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s009 r370 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Interest rate risk
	Currency of the exposure	Japanese Yen
	Prudential portfolio	Trading book
s009 r370 c060	Metric	Own funds requirements [mi]
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Interest rate risk

s009 r370 c060	Currency of the exposure	Japanese Yen
	Prudential portfolio	Trading book
s009 r370 c070	Metric	Total risk exposure amount [mi]
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Interest rate risk
	Currency of the exposure	Japanese Yen
	Prudential portfolio	Trading book
s009 r380 c010	Metric	Value used for market risk, gross [mi]
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Interest rate risk
	Currency of the exposure	Japanese Yen
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s009 r380 c020	Metric	Value used for market risk, gross [mi]
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Interest rate risk
	Currency of the exposure	Japanese Yen
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s009 r380 c030	Metric	Value used for market risk, net [mi]
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Interest rate risk
	Currency of the exposure	Japanese Yen
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s009 r380 c040	Metric	Value used for market risk, net [mi]
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Interest rate risk
	Currency of the exposure	Japanese Yen
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s009 r380 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Interest rate risk
	Currency of the exposure	Japanese Yen
	Prudential portfolio	Trading book
s009 r380 c060	Metric	Own funds requirements [mi]

s009 r380 c060	Main category	Options and warrants	
	Approach	Delta plus approach, additional requirements for vega risk	
	Type of risk	Interest rate risk	
	Currency of the exposure	Japanese Yen	
	Prudential portfolio	Trading book	
s009 r380 c070	Metric	Total risk exposure amount [mi]	
	Main category	Options and warrants	
	Approach	Delta plus approach, additional requirements for vega risk	
	Type of risk	Interest rate risk	
	Currency of the exposure	Japanese Yen	
	Prudential portfolio	Trading book	
s009 r390 c010	Metric	Value used for market risk, gross [mi]	
	Main category	Options and warrants	
	Approach	Scenario matrix approach	
	Type of risk	Interest rate risk	
	Currency of the exposure	Japanese Yen	
	Positions in the instrument	Long position	
	Prudential portfolio	Trading book	
s009 r390 c020	Metric	Value used for market risk, gross [mi]	
	Main category	Options and warrants	
	Approach	Scenario matrix approach	
	Type of risk	Interest rate risk	
	Currency of the exposure	Japanese Yen	
	Positions in the instrument	Short position	
	Prudential portfolio	Trading book	
s009 r390 c030	Metric	Value used for market risk, net [mi]	
	Main category	Options and warrants	
	Approach	Scenario matrix approach	
	Type of risk	Interest rate risk	
	Currency of the exposure	Japanese Yen	
	Positions in the instrument	Long position	
	Prudential portfolio	Trading book	
s009 r390 c040	Metric	Value used for market risk, net [mi]	
	Main category	Options and warrants	
	Approach	Scenario matrix approach	
	Type of risk	Interest rate risk	
	Currency of the exposure	Japanese Yen	
	Positions in the instrument	Short position	
	Prudential portfolio	Trading book	
s009 r390 c050	Metric	Value used for market risk, subject to capital charge [mi]	
	Main category	Options and warrants	
	Approach	Scenario matrix approach	
	Type of risk	Interest rate risk	

s009 r390 c050	Currency of the exposure	Japanese Yen
	Prudential portfolio	Trading book

s009 r390 c060	Metric	Own funds requirements [mi]
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Interest rate risk
	Currency of the exposure	Japanese Yen
	Prudential portfolio	Trading book

s009 r390 c070	Metric	Total risk exposure amount [mi]
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Interest rate risk
	Currency of the exposure	Japanese Yen
	Prudential portfolio	Trading book

s010 r010 c060	Metric	Own funds requirements [mi]
	Main category	Instruments subject to market risk
	Approach	Standardised approaches for market risk
	Type of risk	Interest rate risk
	Currency of the exposure	Latvian Lats
	Prudential portfolio	Trading book

s010 r010 c070	Metric	Total risk exposure amount [mi]
	Main category	Instruments subject to market risk
	Approach	Standardised approaches for market risk
	Type of risk	Interest rate risk
	Currency of the exposure	Latvian Lats
	Prudential portfolio	Trading book

s010 r011 c060	Metric	Own funds requirements [mi]
	Main category	Instruments subject to market risk
	Approach	Approaches for general risk for debt instruments
	Type of risk	General risk for debt instruments
	Currency of the exposure	Latvian Lats
	Prudential portfolio	Trading book

s010 r012 c010	Metric	Value used for market risk, gross [mi]
	Main category	Derivatives
	Approach	Approaches for general risk for debt instruments
	Type of risk	General risk for debt instruments
	Currency of the exposure	Latvian Lats
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

s010 r012 c020	Metric	Value used for market risk, gross [mi]
	Main category	Derivatives
	Approach	Approaches for general risk for debt instruments
	Type of risk	General risk for debt instruments

s010 r012 c020	Currency of the exposure	Latvian Lats
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s010 r013 c010	Metric	Value used for market risk, gross [mi]
	Main category	Assets and liabilities other than derivatives
	Approach	Approaches for general risk for debt instruments
	Type of risk	General risk for debt instruments
	Currency of the exposure	Latvian Lats
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s010 r013 c020	Metric	Value used for market risk, gross [mi]
	Main category	Assets and liabilities other than derivatives
	Approach	Approaches for general risk for debt instruments
	Type of risk	General risk for debt instruments
	Currency of the exposure	Latvian Lats
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s010 r020 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Latvian Lats
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s010 r020 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Latvian Lats
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s010 r020 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Latvian Lats
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s010 r020 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Latvian Lats

s010 r020 c040	Positions in the instrument	Short position
	Prudential portfolio	Trading book

s010 r020 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Latvian Lats
	Prudential portfolio	Trading book

s010 r020 c060	Metric	Own funds requirements [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Latvian Lats
	Prudential portfolio	Trading book

s010 r030 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Latvian Lats
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	0%,0.2%,0.4%,0.7%

s010 r030 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Latvian Lats
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	0%,0.2%,0.4%,0.7%

s010 r030 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Latvian Lats
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	0%,0.2%,0.4%,0.7%

s010 r030 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Latvian Lats

s010 r030 c040	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	0%,0.2%,0.4%,0.7%

s010 r040 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Latvian Lats
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	0%

s010 r040 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Latvian Lats
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	0%

s010 r050 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Latvian Lats
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	0,2%

s010 r050 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Latvian Lats
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	0,2%

s010 r060 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Latvian Lats
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	0,4%

s010 r060 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Latvian Lats
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	0,4%
s010 r070 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Latvian Lats
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	0,7%
s010 r070 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Latvian Lats
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	0,7%
s010 r080 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Latvian Lats
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	1,25%,1,75%,2,25%
s010 r080 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Latvian Lats
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	1,25%,1,75%,2,25%
s010 r080 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach

s010 r080 c030	Type of risk	General risk for debt instruments
	Currency of the exposure	Latvian Lats
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	1,25%,1,75%,2,25%
s010 r080 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Latvian Lats
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	1,25%,1,75%,2,25%
s010 r090 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Latvian Lats
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	1,25%
s010 r090 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Latvian Lats
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	1,25%
s010 r100 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Latvian Lats
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	1,75%
s010 r100 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Latvian Lats
	Positions in the instrument	Short position

s010 r100 c040	Prudential portfolio	Trading book
	Risk weights	1,75%
s010 r110 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Latvian Lats
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	2,25%
s010 r110 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Latvian Lats
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	2,25%
s010 r120 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Latvian Lats
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	2,75%,3,25%,3,75%,4,5%,5,25%,6%,8%,12,5%
s010 r120 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Latvian Lats
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	2,75%,3,25%,3,75%,4,5%,5,25%,6%,8%,12,5%
s010 r120 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Latvian Lats
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	2,75%,3,25%,3,75%,4,5%,5,25%,6%,8%,12,5%
s010 r120 c040	Metric	Value used for market risk, net [mi]

s010 r120 c040	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Latvian Lats
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	2,75%,3,25%,3,75%,4,5%,5,25%,6%,8%,12,5%
s010 r130 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Latvian Lats
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	2,75%
s010 r130 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Latvian Lats
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	2,75%
s010 r140 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Latvian Lats
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	3,25%
s010 r140 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Latvian Lats
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	3,25%
s010 r150 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments

s010 r150 c030	Currency of the exposure	Latvian Lats
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	3,75%
s010 r150 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Latvian Lats
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	3,75%
s010 r160 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Latvian Lats
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	4,5%
s010 r160 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Latvian Lats
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	4,5%
s010 r170 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Latvian Lats
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	5,25%
s010 r170 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Latvian Lats
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

s010 r170 c040	Risk weights	5,25%
s010 r180 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Latvian Lats
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	6%
s010 r180 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Latvian Lats
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	6%
s010 r190 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Latvian Lats
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	8%
s010 r190 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Latvian Lats
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	8%
s010 r200 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Latvian Lats
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	12,5%
s010 r200 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk

s010 r200 c040	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Latvian Lats
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	12,5%

s010 r210 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Latvian Lats
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

s010 r210 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Latvian Lats
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

s010 r210 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Latvian Lats
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

s010 r210 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Latvian Lats
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

s010 r210 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Latvian Lats
	Prudential portfolio	Trading book

s010 r210 c060	Metric	Own funds requirements [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach

s010 r210 c060	Type of risk	General risk for debt instruments
	Currency of the exposure	Latvian Lats
	Prudential portfolio	Trading book

s010 r220 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Latvian Lats
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	Computable risk weights Zone 1

s010 r220 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Latvian Lats
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	Computable risk weights Zone 1

s010 r220 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Latvian Lats
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	Computable risk weights Zone 1

s010 r220 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Latvian Lats
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	Computable risk weights Zone 1

s010 r230 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Latvian Lats
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	Computable risk weights Zone 2

s010 r230 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Latvian Lats
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	Computable risk weights Zone 2
s010 r230 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Latvian Lats
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	Computable risk weights Zone 2
s010 r230 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Latvian Lats
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	Computable risk weights Zone 2
s010 r240 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Latvian Lats
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	Computable risk weights Zone 3
s010 r240 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Latvian Lats
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	Computable risk weights Zone 3
s010 r240 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach

s010 r240 c030	Type of risk	General risk for debt instruments
	Currency of the exposure	Latvian Lats
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	Computable risk weights Zone 3
s010 r240 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Latvian Lats
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	Computable risk weights Zone 3
s010 r250 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approaches for specific risk for debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Latvian Lats
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s010 r250 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approaches for specific risk for debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Latvian Lats
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s010 r250 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approaches for specific risk for debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Latvian Lats
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s010 r250 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approaches for specific risk for debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Latvian Lats
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s010 r250 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Instruments subject to market risk

s010 r250 c050	Approach	Approaches for specific risk for debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Latvian Lats
	Prudential portfolio	Trading book
s010 r250 c060	Metric	Own funds requirements [mi]
	Main category	Instruments subject to market risk
	Approach	Approaches for specific risk for debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Latvian Lats
	Prudential portfolio	Trading book
s010 r251 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Latvian Lats
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s010 r251 c060	Metric	Own funds requirements [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Latvian Lats
	Prudential portfolio	Trading book
s010 r260 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Latvian Lats
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	0%
s010 r260 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Latvian Lats
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	0%
s010 r260 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments

s010 r260 c030	Currency of the exposure	Latvian Lats
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	0%
s010 r260 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Latvian Lats
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	0%
s010 r260 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Latvian Lats
	Prudential portfolio	Trading book
	Risk weights	0%
s010 r260 c060	Metric	Own funds requirements [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Latvian Lats
	Prudential portfolio	Trading book
	Risk weights	0%
s010 r270 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Latvian Lats
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	0,25%,1%,1,6%
s010 r270 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Latvian Lats
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	0,25%,1%,1,6%
s010 r270 c030	Metric	Value used for market risk, net [mi]

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s010 r270 c030		
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Latvian Lats
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	0,25%,1%,1,6%

s010 r270 c040		
	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Latvian Lats
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	0,25%,1%,1,6%

s010 r270 c050		
	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Latvian Lats
	Prudential portfolio	Trading book
	Risk weights	0,25%,1%,1,6%

s010 r270 c060		
	Metric	Own funds requirements [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Latvian Lats
	Prudential portfolio	Trading book
	Risk weights	0,25%,1%,1,6%

s010 r280 c010		
	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Latvian Lats
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	0,25%

s010 r280 c020		
	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Latvian Lats
	Positions in the instrument	Short position

s010 r280 c020	Prudential portfolio	Trading book
	Risk weights	0,25%
s010 r280 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Latvian Lats
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	0,25%
s010 r280 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Latvian Lats
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	0,25%
s010 r280 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Latvian Lats
	Prudential portfolio	Trading book
	Risk weights	0,25%
s010 r280 c060	Metric	Own funds requirements [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Latvian Lats
	Prudential portfolio	Trading book
	Risk weights	0,25%
s010 r290 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Latvian Lats
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	1%
s010 r290 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments

s010 r290 c020	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Latvian Lats
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	1%
s010 r290 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Latvian Lats
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	1%
s010 r290 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Latvian Lats
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	1%
s010 r290 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Latvian Lats
	Prudential portfolio	Trading book
	Risk weights	1%
s010 r290 c060	Metric	Own funds requirements [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Latvian Lats
	Prudential portfolio	Trading book
	Risk weights	1%
s010 r300 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Latvian Lats
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	1,6%

s010 r300 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Latvian Lats
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	1,6%
s010 r300 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Latvian Lats
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	1,6%
s010 r300 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Latvian Lats
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	1,6%
s010 r300 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Latvian Lats
	Prudential portfolio	Trading book
	Risk weights	1,6%
s010 r300 c060	Metric	Own funds requirements [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Latvian Lats
	Prudential portfolio	Trading book
	Risk weights	1,6%
s010 r310 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Latvian Lats

s010 r310 c010	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	8%

s010 r310 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Latvian Lats
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	8%

s010 r310 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Latvian Lats
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	8%

s010 r310 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Latvian Lats
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	8%

s010 r310 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Latvian Lats
	Prudential portfolio	Trading book
	Risk weights	8%

s010 r310 c060	Metric	Own funds requirements [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Latvian Lats
	Prudential portfolio	Trading book
	Risk weights	8%

s010 r320 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk

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s010 r320 c010	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Latvian Lats
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	12%
s010 r320 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Latvian Lats
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	12%
s010 r320 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Latvian Lats
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	12%
s010 r320 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Latvian Lats
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	12%
s010 r320 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Latvian Lats
	Prudential portfolio	Trading book
	Risk weights	12%
s010 r320 c060	Metric	Own funds requirements [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Latvian Lats
	Prudential portfolio	Trading book

s010 r320 c060	Risk weights	12%	
s010 r321 c010	Metric	Value used for market risk, gross [mi]	
	Main category	N-th to default credit derivatives	
	Approach	Approach for specific risk for non securitisation debt instruments	
	Type of risk	Specific risk for debt instruments	
	Currency of the exposure	Latvian Lats	
	Positions in the instrument	Long position	
	Prudential portfolio	Trading book	
	Use of external ratings	Direct issue credit assessment	
s010 r321 c020	Metric	Value used for market risk, gross [mi]	
	Main category	N-th to default credit derivatives	
	Approach	Approach for specific risk for non securitisation debt instruments	
	Type of risk	Specific risk for debt instruments	
	Currency of the exposure	Latvian Lats	
	Positions in the instrument	Short position	
	Prudential portfolio	Trading book	
	Use of external ratings	Direct issue credit assessment	
s010 r321 c030	Metric	Value used for market risk, net [mi]	
	Main category	N-th to default credit derivatives	
	Approach	Approach for specific risk for non securitisation debt instruments	
	Type of risk	Specific risk for debt instruments	
	Currency of the exposure	Latvian Lats	
	Positions in the instrument	Long position	
	Prudential portfolio	Trading book	
	Use of external ratings	Direct issue credit assessment	
s010 r321 c040	Metric	Value used for market risk, net [mi]	
	Main category	N-th to default credit derivatives	
	Approach	Approach for specific risk for non securitisation debt instruments	
	Type of risk	Specific risk for debt instruments	
	Currency of the exposure	Latvian Lats	
	Positions in the instrument	Short position	
	Prudential portfolio	Trading book	
	Use of external ratings	Direct issue credit assessment	
s010 r321 c050	Metric	Value used for market risk, subject to capital charge [mi]	
	Main category	N-th to default credit derivatives	
	Approach	Approach for specific risk for non securitisation debt instruments	
	Type of risk	Specific risk for debt instruments	
	Currency of the exposure	Latvian Lats	
	Prudential portfolio	Trading book	
	Use of external ratings	Direct issue credit assessment	
s010 r321 c060	Metric	Own funds requirements [mi]	
	Main category	N-th to default credit derivatives	
	Approach	Approach for specific risk for non securitisation debt instruments	

s010 r321 c060	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Latvian Lats
	Prudential portfolio	Trading book
	Use of external ratings	Direct issue credit assessment
s010 r325 c060	Metric	Own funds requirements [mi]
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Latvian Lats
	Prudential portfolio	Trading book
s010 r330 c060	Metric	Own funds requirements [mi]
	Main category	Instruments in the CTP
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Latvian Lats
	Prudential portfolio	Trading book
s010 r340 c060	Metric	Own funds requirements [mi]
	Main category	CIUs
	Approach	Particular approach for CIUs reported as debt instruments
	Type of risk	Market not look-through CIUs risk
	Currency of the exposure	Latvian Lats
	Prudential portfolio	Trading book
s010 r350 c060	Metric	Own funds requirements [mi]
	Main category	Options and warrants
	Approach	Approaches for options
	Type of risk	Interest rate risk
	Currency of the exposure	Latvian Lats
	Prudential portfolio	Trading book
s010 r360 c010	Metric	Value used for market risk, gross [mi]
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Interest rate risk
	Currency of the exposure	Latvian Lats
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s010 r360 c020	Metric	Value used for market risk, gross [mi]
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Interest rate risk
	Currency of the exposure	Latvian Lats
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s010 r360 c030	Metric	Value used for market risk, net [mi]

s010 r360 c030	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Interest rate risk
	Currency of the exposure	Latvian Lats
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s010 r360 c040	Metric	Value used for market risk, net [mi]
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Interest rate risk
	Currency of the exposure	Latvian Lats
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s010 r360 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Interest rate risk
	Currency of the exposure	Latvian Lats
	Prudential portfolio	Trading book
s010 r360 c060	Metric	Own funds requirements [mi]
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Interest rate risk
	Currency of the exposure	Latvian Lats
	Prudential portfolio	Trading book
s010 r360 c070	Metric	Total risk exposure amount [mi]
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Interest rate risk
	Currency of the exposure	Latvian Lats
	Prudential portfolio	Trading book
s010 r370 c010	Metric	Value used for market risk, gross [mi]
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Interest rate risk
	Currency of the exposure	Latvian Lats
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s010 r370 c020	Metric	Value used for market risk, gross [mi]
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Interest rate risk
	Currency of the exposure	Latvian Lats

s010 r370 c020	Positions in the instrument	Short position
	Prudential portfolio	Trading book

s010 r370 c030	Metric	Value used for market risk, net [mi]
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Interest rate risk
	Currency of the exposure	Latvian Lats
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

s010 r370 c040	Metric	Value used for market risk, net [mi]
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Interest rate risk
	Currency of the exposure	Latvian Lats
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

s010 r370 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Interest rate risk
	Currency of the exposure	Latvian Lats
	Prudential portfolio	Trading book

s010 r370 c060	Metric	Own funds requirements [mi]
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Interest rate risk
	Currency of the exposure	Latvian Lats
	Prudential portfolio	Trading book

s010 r370 c070	Metric	Total risk exposure amount [mi]
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Interest rate risk
	Currency of the exposure	Latvian Lats
	Prudential portfolio	Trading book

s010 r380 c010	Metric	Value used for market risk, gross [mi]
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Interest rate risk
	Currency of the exposure	Latvian Lats
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

s010 r380 c020	Metric	Value used for market risk, gross [mi]
	Main category	Options and warrants

s010 r380 c020	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Interest rate risk
	Currency of the exposure	Latvian Lats
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s010 r380 c030	Metric	Value used for market risk, net [mi]
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Interest rate risk
	Currency of the exposure	Latvian Lats
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s010 r380 c040	Metric	Value used for market risk, net [mi]
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Interest rate risk
	Currency of the exposure	Latvian Lats
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s010 r380 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Interest rate risk
	Currency of the exposure	Latvian Lats
	Prudential portfolio	Trading book
s010 r380 c060	Metric	Own funds requirements [mi]
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Interest rate risk
	Currency of the exposure	Latvian Lats
	Prudential portfolio	Trading book
s010 r380 c070	Metric	Total risk exposure amount [mi]
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Interest rate risk
	Currency of the exposure	Latvian Lats
	Prudential portfolio	Trading book
s010 r390 c010	Metric	Value used for market risk, gross [mi]
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Interest rate risk
	Currency of the exposure	Latvian Lats
	Positions in the instrument	Long position

s010 r390 c010	Prudential portfolio	Trading book	
s010 r390 c020	Metric	Value used for market risk, gross [mi]	
	Main category	Options and warrants	
	Approach	Scenario matrix approach	
	Type of risk	Interest rate risk	
	Currency of the exposure	Latvian Lats	
	Positions in the instrument	Short position	
	Prudential portfolio	Trading book	
s010 r390 c030	Metric	Value used for market risk, net [mi]	
	Main category	Options and warrants	
	Approach	Scenario matrix approach	
	Type of risk	Interest rate risk	
	Currency of the exposure	Latvian Lats	
	Positions in the instrument	Long position	
	Prudential portfolio	Trading book	
s010 r390 c040	Metric	Value used for market risk, net [mi]	
	Main category	Options and warrants	
	Approach	Scenario matrix approach	
	Type of risk	Interest rate risk	
	Currency of the exposure	Latvian Lats	
	Positions in the instrument	Short position	
	Prudential portfolio	Trading book	
s010 r390 c050	Metric	Value used for market risk, subject to capital charge [mi]	
	Main category	Options and warrants	
	Approach	Scenario matrix approach	
	Type of risk	Interest rate risk	
	Currency of the exposure	Latvian Lats	
	Prudential portfolio	Trading book	
s010 r390 c060	Metric	Own funds requirements [mi]	
	Main category	Options and warrants	
	Approach	Scenario matrix approach	
	Type of risk	Interest rate risk	
	Currency of the exposure	Latvian Lats	
	Prudential portfolio	Trading book	
s010 r390 c070	Metric	Total risk exposure amount [mi]	
	Main category	Options and warrants	
	Approach	Scenario matrix approach	
	Type of risk	Interest rate risk	
	Currency of the exposure	Latvian Lats	
	Prudential portfolio	Trading book	
s011 r010 c060	Metric	Own funds requirements [mi]	
	Main category	Instruments subject to market risk	
	Approach	Standardised approaches for market risk	

s011 r010 c060	Type of risk	Interest rate risk
	Currency of the exposure	Lithuanian Litas
	Prudential portfolio	Trading book

s011 r010 c070	Metric	Total risk exposure amount [mi]
	Main category	Instruments subject to market risk
	Approach	Standardised approaches for market risk
	Type of risk	Interest rate risk
	Currency of the exposure	Lithuanian Litas
	Prudential portfolio	Trading book

s011 r011 c060	Metric	Own funds requirements [mi]
	Main category	Instruments subject to market risk
	Approach	Approaches for general risk for debt instruments
	Type of risk	General risk for debt instruments
	Currency of the exposure	Lithuanian Litas
	Prudential portfolio	Trading book

s011 r012 c010	Metric	Value used for market risk, gross [mi]
	Main category	Derivatives
	Approach	Approaches for general risk for debt instruments
	Type of risk	General risk for debt instruments
	Currency of the exposure	Lithuanian Litas
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

s011 r012 c020	Metric	Value used for market risk, gross [mi]
	Main category	Derivatives
	Approach	Approaches for general risk for debt instruments
	Type of risk	General risk for debt instruments
	Currency of the exposure	Lithuanian Litas
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

s011 r013 c010	Metric	Value used for market risk, gross [mi]
	Main category	Assets and liabilities other than derivatives
	Approach	Approaches for general risk for debt instruments
	Type of risk	General risk for debt instruments
	Currency of the exposure	Lithuanian Litas
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

s011 r013 c020	Metric	Value used for market risk, gross [mi]
	Main category	Assets and liabilities other than derivatives
	Approach	Approaches for general risk for debt instruments
	Type of risk	General risk for debt instruments
	Currency of the exposure	Lithuanian Litas
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

s011 r020 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Lithuanian Litas
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s011 r020 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Lithuanian Litas
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s011 r020 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Lithuanian Litas
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s011 r020 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Lithuanian Litas
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s011 r020 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Lithuanian Litas
	Prudential portfolio	Trading book
s011 r020 c060	Metric	Own funds requirements [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Lithuanian Litas
	Prudential portfolio	Trading book
s011 r030 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach

s011 r030 c010	Type of risk	General risk for debt instruments
	Currency of the exposure	Lithuanian Litas
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	0%,0.2%,0.4%,0.7%
s011 r030 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Lithuanian Litas
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	0%,0.2%,0.4%,0.7%
s011 r030 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Lithuanian Litas
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	0%,0.2%,0.4%,0.7%
s011 r030 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Lithuanian Litas
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	0%,0.2%,0.4%,0.7%
s011 r040 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Lithuanian Litas
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	0%
s011 r040 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Lithuanian Litas
	Positions in the instrument	Short position

s011 r040 c040	Prudential portfolio	Trading book
	Risk weights	0%

s011 r050 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Lithuanian Litas
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	0,2%

s011 r050 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Lithuanian Litas
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	0,2%

s011 r060 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Lithuanian Litas
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	0,4%

s011 r060 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Lithuanian Litas
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	0,4%

s011 r070 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Lithuanian Litas
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	0,7%

s011 r070 c040	Metric	Value used for market risk, net [mi]

s011 r070 c040		
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Lithuanian Litas
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	0,7%
s011 r080 c010		
	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Lithuanian Litas
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	1,25%,1,75%,2,25%
s011 r080 c020		
	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Lithuanian Litas
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	1,25%,1,75%,2,25%
s011 r080 c030		
	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Lithuanian Litas
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	1,25%,1,75%,2,25%
s011 r080 c040		
	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Lithuanian Litas
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	1,25%,1,75%,2,25%
s011 r090 c030		
	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments

s011 r090 c030	Currency of the exposure	Lithuanian Litas
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	1,25%
s011 r090 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Lithuanian Litas
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	1,25%
s011 r100 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Lithuanian Litas
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	1,75%
s011 r100 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Lithuanian Litas
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	1,75%
s011 r110 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Lithuanian Litas
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	2,25%
s011 r110 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Lithuanian Litas
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

s011 r110 c040	Risk weights	2,25%
s011 r120 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Lithuanian Litas
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	2,75%,3,25%,3,75%,4,5%,5,25%,6%,8%,12,5%
s011 r120 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Lithuanian Litas
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	2,75%,3,25%,3,75%,4,5%,5,25%,6%,8%,12,5%
s011 r120 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Lithuanian Litas
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	2,75%,3,25%,3,75%,4,5%,5,25%,6%,8%,12,5%
s011 r120 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Lithuanian Litas
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	2,75%,3,25%,3,75%,4,5%,5,25%,6%,8%,12,5%
s011 r130 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Lithuanian Litas
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	2,75%
s011 r130 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk

s011 r130 c040		
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Lithuanian Litas
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	2,75%

s011 r140 c030		
	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Lithuanian Litas
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	3,25%

s011 r140 c040		
	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Lithuanian Litas
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	3,25%

s011 r150 c030		
	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Lithuanian Litas
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	3,75%

s011 r150 c040		
	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Lithuanian Litas
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	3,75%

s011 r160 c030		
	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Lithuanian Litas

s011 r160 c030	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	4,5%

s011 r160 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Lithuanian Litas
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	4,5%

s011 r170 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Lithuanian Litas
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	5,25%

s011 r170 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Lithuanian Litas
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	5,25%

s011 r180 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Lithuanian Litas
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	6%

s011 r180 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Lithuanian Litas
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	6%

s011 r190 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Lithuanian Litas
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	8%
s011 r190 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Lithuanian Litas
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	8%
s011 r200 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Lithuanian Litas
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	12,5%
s011 r200 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Lithuanian Litas
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	12,5%
s011 r210 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Lithuanian Litas
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s011 r210 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments

s011 r210 c020	Currency of the exposure	Lithuanian Litas
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s011 r210 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Lithuanian Litas
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s011 r210 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Lithuanian Litas
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s011 r210 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Lithuanian Litas
	Prudential portfolio	Trading book
s011 r210 c060	Metric	Own funds requirements [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Lithuanian Litas
	Prudential portfolio	Trading book
s011 r220 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Lithuanian Litas
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	Computable risk weights Zone 1
s011 r220 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Lithuanian Litas
	Positions in the instrument	Short position

s011 r220 c020	Prudential portfolio	Trading book	
	Risk weights	Computable risk weights Zone 1	
s011 r220 c030	Metric	Value used for market risk, net [mi]	
	Main category	Instruments subject to market risk	
	Approach	Duration-based approach	
	Type of risk	General risk for debt instruments	
	Currency of the exposure	Lithuanian Litas	
	Positions in the instrument	Long position	
	Prudential portfolio	Trading book	
	Risk weights	Computable risk weights Zone 1	
s011 r220 c040	Metric	Value used for market risk, net [mi]	
	Main category	Instruments subject to market risk	
	Approach	Duration-based approach	
	Type of risk	General risk for debt instruments	
	Currency of the exposure	Lithuanian Litas	
	Positions in the instrument	Short position	
	Prudential portfolio	Trading book	
	Risk weights	Computable risk weights Zone 1	
s011 r230 c010	Metric	Value used for market risk, gross [mi]	
	Main category	Instruments subject to market risk	
	Approach	Duration-based approach	
	Type of risk	General risk for debt instruments	
	Currency of the exposure	Lithuanian Litas	
	Positions in the instrument	Long position	
	Prudential portfolio	Trading book	
	Risk weights	Computable risk weights Zone 2	
s011 r230 c020	Metric	Value used for market risk, gross [mi]	
	Main category	Instruments subject to market risk	
	Approach	Duration-based approach	
	Type of risk	General risk for debt instruments	
	Currency of the exposure	Lithuanian Litas	
	Positions in the instrument	Short position	
	Prudential portfolio	Trading book	
	Risk weights	Computable risk weights Zone 2	
s011 r230 c030	Metric	Value used for market risk, net [mi]	
	Main category	Instruments subject to market risk	
	Approach	Duration-based approach	
	Type of risk	General risk for debt instruments	
	Currency of the exposure	Lithuanian Litas	
	Positions in the instrument	Long position	
	Prudential portfolio	Trading book	
	Risk weights	Computable risk weights Zone 2	
s011 r230 c040	Metric	Value used for market risk, net [mi]	

s011 r230 c040	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Lithuanian Litas
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	Computable risk weights Zone 2
s011 r240 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Lithuanian Litas
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	Computable risk weights Zone 3
s011 r240 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Lithuanian Litas
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	Computable risk weights Zone 3
s011 r240 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Lithuanian Litas
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	Computable risk weights Zone 3
s011 r240 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Lithuanian Litas
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	Computable risk weights Zone 3
s011 r250 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approaches for specific risk for debt instruments
	Type of risk	Specific risk for debt instruments

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s011 r250 c010	Currency of the exposure	Lithuanian Litas
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s011 r250 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approaches for specific risk for debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Lithuanian Litas
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s011 r250 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approaches for specific risk for debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Lithuanian Litas
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s011 r250 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approaches for specific risk for debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Lithuanian Litas
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s011 r250 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Instruments subject to market risk
	Approach	Approaches for specific risk for debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Lithuanian Litas
	Prudential portfolio	Trading book
s011 r250 c060	Metric	Own funds requirements [mi]
	Main category	Instruments subject to market risk
	Approach	Approaches for specific risk for debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Lithuanian Litas
	Prudential portfolio	Trading book
s011 r251 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Lithuanian Litas
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

s011 r251 c060	Metric	Own funds requirements [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Lithuanian Litas
	Prudential portfolio	Trading book
s011 r260 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Lithuanian Litas
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	0%
s011 r260 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Lithuanian Litas
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	0%
s011 r260 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Lithuanian Litas
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	0%
s011 r260 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Lithuanian Litas
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	0%
s011 r260 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Lithuanian Litas

| **s011 r260 c050** | Prudential portfolio | Trading book |
| | Risk weights | 0% |

s011 r260 c060	Metric	Own funds requirements [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Lithuanian Litas
	Prudential portfolio	Trading book
	Risk weights	0%

s011 r270 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Lithuanian Litas
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	0,25%,1%,1,6%

s011 r270 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Lithuanian Litas
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	0,25%,1%,1,6%

s011 r270 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Lithuanian Litas
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	0,25%,1%,1,6%

s011 r270 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Lithuanian Litas
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	0,25%,1%,1,6%

| **s011 r270 c050** | Metric | Value used for market risk, subject to capital charge [mi] |
| | Main category | Instruments subject to market risk |

s011 r270 c050	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Lithuanian Litas
	Prudential portfolio	Trading book
	Risk weights	0,25%,1%,1,6%
s011 r270 c060	Metric	Own funds requirements [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Lithuanian Litas
	Prudential portfolio	Trading book
	Risk weights	0,25%,1%,1,6%
s011 r280 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Lithuanian Litas
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	0,25%
s011 r280 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Lithuanian Litas
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	0,25%
s011 r280 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Lithuanian Litas
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	0,25%
s011 r280 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Lithuanian Litas
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

s011 r280 c040	Risk weights	0,25%

s011 r280 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Lithuanian Litas
	Prudential portfolio	Trading book
	Risk weights	0,25%

s011 r280 c060	Metric	Own funds requirements [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Lithuanian Litas
	Prudential portfolio	Trading book
	Risk weights	0,25%

s011 r290 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Lithuanian Litas
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	1%

s011 r290 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Lithuanian Litas
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	1%

s011 r290 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Lithuanian Litas
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	1%

s011 r290 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments

s011 r290 c040	Currency of the exposure	Lithuanian Litas
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	1%
s011 r290 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Lithuanian Litas
	Prudential portfolio	Trading book
	Risk weights	1%
s011 r290 c060	Metric	Own funds requirements [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Lithuanian Litas
	Prudential portfolio	Trading book
	Risk weights	1%
s011 r300 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Lithuanian Litas
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	1,6%
s011 r300 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Lithuanian Litas
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	1,6%
s011 r300 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Lithuanian Litas
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	1,6%
s011 r300 c040	Metric	Value used for market risk, net [mi]

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s011 r300 c040	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Lithuanian Litas
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	1,6%
s011 r300 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Lithuanian Litas
	Prudential portfolio	Trading book
	Risk weights	1,6%
s011 r300 c060	Metric	Own funds requirements [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Lithuanian Litas
	Prudential portfolio	Trading book
	Risk weights	1,6%
s011 r310 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Lithuanian Litas
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	8%
s011 r310 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Lithuanian Litas
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	8%
s011 r310 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Lithuanian Litas
	Positions in the instrument	Long position

s011 r310 c030	Prudential portfolio	Trading book
	Risk weights	8%
s011 r310 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Lithuanian Litas
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	8%
s011 r310 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Lithuanian Litas
	Prudential portfolio	Trading book
	Risk weights	8%
s011 r310 c060	Metric	Own funds requirements [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Lithuanian Litas
	Prudential portfolio	Trading book
	Risk weights	8%
s011 r320 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Lithuanian Litas
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	12%
s011 r320 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Lithuanian Litas
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	12%
s011 r320 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments

s011 r320 c030		
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Lithuanian Litas
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	12%

s011 r320 c040		
	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Lithuanian Litas
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	12%

s011 r320 c050		
	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Lithuanian Litas
	Prudential portfolio	Trading book
	Risk weights	12%

s011 r320 c060		
	Metric	Own funds requirements [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Lithuanian Litas
	Prudential portfolio	Trading book
	Risk weights	12%

s011 r321 c010		
	Metric	Value used for market risk, gross [mi]
	Main category	N-th to default credit derivatives
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Lithuanian Litas
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Use of external ratings	Direct issue credit assessment

s011 r321 c020		
	Metric	Value used for market risk, gross [mi]
	Main category	N-th to default credit derivatives
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Lithuanian Litas
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Use of external ratings	Direct issue credit assessment

s011 r321 c030

Metric	Value used for market risk, net [mi]
Main category	N-th to default credit derivatives
Approach	Approach for specific risk for non securitisation debt instruments
Type of risk	Specific risk for debt instruments
Currency of the exposure	Lithuanian Litas
Positions in the instrument	Long position
Prudential portfolio	Trading book
Use of external ratings	Direct issue credit assessment

s011 r321 c040

Metric	Value used for market risk, net [mi]
Main category	N-th to default credit derivatives
Approach	Approach for specific risk for non securitisation debt instruments
Type of risk	Specific risk for debt instruments
Currency of the exposure	Lithuanian Litas
Positions in the instrument	Short position
Prudential portfolio	Trading book
Use of external ratings	Direct issue credit assessment

s011 r321 c050

Metric	Value used for market risk, subject to capital charge [mi]
Main category	N-th to default credit derivatives
Approach	Approach for specific risk for non securitisation debt instruments
Type of risk	Specific risk for debt instruments
Currency of the exposure	Lithuanian Litas
Prudential portfolio	Trading book
Use of external ratings	Direct issue credit assessment

s011 r321 c060

Metric	Own funds requirements [mi]
Main category	N-th to default credit derivatives
Approach	Approach for specific risk for non securitisation debt instruments
Type of risk	Specific risk for debt instruments
Currency of the exposure	Lithuanian Litas
Prudential portfolio	Trading book
Use of external ratings	Direct issue credit assessment

s011 r325 c060

Metric	Own funds requirements [mi]
Main category	Securitisation positions
Approach	Approach for specific risk for securitisation instruments
Type of risk	Specific risk for debt instruments
Currency of the exposure	Lithuanian Litas
Prudential portfolio	Trading book

s011 r330 c060

Metric	Own funds requirements [mi]
Main category	Instruments in the CTP
Approach	Approach for specific risk for correlation trading portfolio
Type of risk	Specific risk for debt instruments
Currency of the exposure	Lithuanian Litas
Prudential portfolio	Trading book

s011 r340 c060

Metric	Own funds requirements [mi]

s011 r340 c060	Main category	CIUs
	Approach	Particular approach for CIUs reported as debt instruments
	Type of risk	Market not look-through CIUs risk
	Currency of the exposure	Lithuanian Litas
	Prudential portfolio	Trading book
s011 r350 c060	Metric	Own funds requirements [mi]
	Main category	Options and warrants
	Approach	Approaches for options
	Type of risk	Interest rate risk
	Currency of the exposure	Lithuanian Litas
	Prudential portfolio	Trading book
s011 r360 c010	Metric	Value used for market risk, gross [mi]
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Interest rate risk
	Currency of the exposure	Lithuanian Litas
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s011 r360 c020	Metric	Value used for market risk, gross [mi]
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Interest rate risk
	Currency of the exposure	Lithuanian Litas
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s011 r360 c030	Metric	Value used for market risk, net [mi]
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Interest rate risk
	Currency of the exposure	Lithuanian Litas
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s011 r360 c040	Metric	Value used for market risk, net [mi]
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Interest rate risk
	Currency of the exposure	Lithuanian Litas
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s011 r360 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Interest rate risk

s011 r360 c050	Currency of the exposure	Lithuanian Litas
	Prudential portfolio	Trading book
s011 r360 c060	Metric	Own funds requirements [mi]
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Interest rate risk
	Currency of the exposure	Lithuanian Litas
	Prudential portfolio	Trading book
s011 r360 c070	Metric	Total risk exposure amount [mi]
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Interest rate risk
	Currency of the exposure	Lithuanian Litas
	Prudential portfolio	Trading book
s011 r370 c010	Metric	Value used for market risk, gross [mi]
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Interest rate risk
	Currency of the exposure	Lithuanian Litas
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s011 r370 c020	Metric	Value used for market risk, gross [mi]
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Interest rate risk
	Currency of the exposure	Lithuanian Litas
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s011 r370 c030	Metric	Value used for market risk, net [mi]
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Interest rate risk
	Currency of the exposure	Lithuanian Litas
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s011 r370 c040	Metric	Value used for market risk, net [mi]
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Interest rate risk
	Currency of the exposure	Lithuanian Litas
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s011 r370 c050	Metric	Value used for market risk, subject to capital charge [mi]

s011 r370 c050	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Interest rate risk
	Currency of the exposure	Lithuanian Litas
	Prudential portfolio	Trading book
s011 r370 c060	Metric	Own funds requirements [mi]
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Interest rate risk
	Currency of the exposure	Lithuanian Litas
	Prudential portfolio	Trading book
s011 r370 c070	Metric	Total risk exposure amount [mi]
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Interest rate risk
	Currency of the exposure	Lithuanian Litas
	Prudential portfolio	Trading book
s011 r380 c010	Metric	Value used for market risk, gross [mi]
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Interest rate risk
	Currency of the exposure	Lithuanian Litas
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s011 r380 c020	Metric	Value used for market risk, gross [mi]
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Interest rate risk
	Currency of the exposure	Lithuanian Litas
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s011 r380 c030	Metric	Value used for market risk, net [mi]
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Interest rate risk
	Currency of the exposure	Lithuanian Litas
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s011 r380 c040	Metric	Value used for market risk, net [mi]
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Interest rate risk
	Currency of the exposure	Lithuanian Litas

| s011 r380 c040 | Positions in the instrument | Short position |
| | Prudential portfolio | Trading book |

s011 r380 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Interest rate risk
	Currency of the exposure	Lithuanian Litas
	Prudential portfolio	Trading book

s011 r380 c060	Metric	Own funds requirements [mi]
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Interest rate risk
	Currency of the exposure	Lithuanian Litas
	Prudential portfolio	Trading book

s011 r380 c070	Metric	Total risk exposure amount [mi]
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Interest rate risk
	Currency of the exposure	Lithuanian Litas
	Prudential portfolio	Trading book

s011 r390 c010	Metric	Value used for market risk, gross [mi]
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Interest rate risk
	Currency of the exposure	Lithuanian Litas
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

s011 r390 c020	Metric	Value used for market risk, gross [mi]
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Interest rate risk
	Currency of the exposure	Lithuanian Litas
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

s011 r390 c030	Metric	Value used for market risk, net [mi]
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Interest rate risk
	Currency of the exposure	Lithuanian Litas
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

| s011 r390 c040 | Metric | Value used for market risk, net [mi] |
| | Main category | Options and warrants |

s011 r390 c040	Approach	Scenario matrix approach
	Type of risk	Interest rate risk
	Currency of the exposure	Lithuanian Litas
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s011 r390 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Interest rate risk
	Currency of the exposure	Lithuanian Litas
	Prudential portfolio	Trading book
s011 r390 c060	Metric	Own funds requirements [mi]
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Interest rate risk
	Currency of the exposure	Lithuanian Litas
	Prudential portfolio	Trading book
s011 r390 c070	Metric	Total risk exposure amount [mi]
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Interest rate risk
	Currency of the exposure	Lithuanian Litas
	Prudential portfolio	Trading book
s012 r010 c060	Metric	Own funds requirements [mi]
	Main category	Instruments subject to market risk
	Approach	Standardised approaches for market risk
	Type of risk	Interest rate risk
	Currency of the exposure	Macedonian Denar
	Prudential portfolio	Trading book
s012 r010 c070	Metric	Total risk exposure amount [mi]
	Main category	Instruments subject to market risk
	Approach	Standardised approaches for market risk
	Type of risk	Interest rate risk
	Currency of the exposure	Macedonian Denar
	Prudential portfolio	Trading book
s012 r011 c060	Metric	Own funds requirements [mi]
	Main category	Instruments subject to market risk
	Approach	Approaches for general risk for debt instruments
	Type of risk	General risk for debt instruments
	Currency of the exposure	Macedonian Denar
	Prudential portfolio	Trading book
s012 r012 c010	Metric	Value used for market risk, gross [mi]
	Main category	Derivatives

s012 r012 c010	Approach	Approaches for general risk for debt instruments
	Type of risk	General risk for debt instruments
	Currency of the exposure	Macedonian Denar
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s012 r012 c020	Metric	Value used for market risk, gross [mi]
	Main category	Derivatives
	Approach	Approaches for general risk for debt instruments
	Type of risk	General risk for debt instruments
	Currency of the exposure	Macedonian Denar
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s012 r013 c010	Metric	Value used for market risk, gross [mi]
	Main category	Assets and liabilities other than derivatives
	Approach	Approaches for general risk for debt instruments
	Type of risk	General risk for debt instruments
	Currency of the exposure	Macedonian Denar
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s012 r013 c020	Metric	Value used for market risk, gross [mi]
	Main category	Assets and liabilities other than derivatives
	Approach	Approaches for general risk for debt instruments
	Type of risk	General risk for debt instruments
	Currency of the exposure	Macedonian Denar
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s012 r020 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Macedonian Denar
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s012 r020 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Macedonian Denar
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s012 r020 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach

s012 r020 c030	Type of risk	General risk for debt instruments
	Currency of the exposure	Macedonian Denar
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s012 r020 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Macedonian Denar
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s012 r020 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Macedonian Denar
	Prudential portfolio	Trading book
s012 r020 c060	Metric	Own funds requirements [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Macedonian Denar
	Prudential portfolio	Trading book
s012 r030 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Macedonian Denar
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	0%,0.2%,0.4%,0.7%
s012 r030 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Macedonian Denar
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	0%,0.2%,0.4%,0.7%
s012 r030 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments

s012 r030 c030	Currency of the exposure	Macedonian Denar
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	0%,0.2%,0.4%,0.7%
s012 r030 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Macedonian Denar
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	0%,0.2%,0.4%,0.7%
s012 r040 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Macedonian Denar
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	0%
s012 r040 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Macedonian Denar
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	0%
s012 r050 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Macedonian Denar
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	0,2%
s012 r050 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Macedonian Denar
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

s012 r050 c040	Risk weights	0,2%

s012 r060 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Macedonian Denar
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	0,4%

s012 r060 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Macedonian Denar
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	0,4%

s012 r070 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Macedonian Denar
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	0,7%

s012 r070 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Macedonian Denar
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	0,7%

s012 r080 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Macedonian Denar
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	1,25%,1,75%,2,25%

s012 r080 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk

s012 r080 c020	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Macedonian Denar
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	1,25%,1,75%,2,25%
s012 r080 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Macedonian Denar
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	1,25%,1,75%,2,25%
s012 r080 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Macedonian Denar
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	1,25%,1,75%,2,25%
s012 r090 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Macedonian Denar
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	1,25%
s012 r090 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Macedonian Denar
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	1,25%
s012 r100 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Macedonian Denar

s012 r100 c030	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	1,75%

s012 r100 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Macedonian Denar
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	1,75%

s012 r110 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Macedonian Denar
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	2,25%

s012 r110 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Macedonian Denar
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	2,25%

s012 r120 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Macedonian Denar
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	2,75%,3,25%,3,75%,4,5%,5,25%,6%,8%,12,5%

s012 r120 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Macedonian Denar
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	2,75%,3,25%,3,75%,4,5%,5,25%,6%,8%,12,5%

s012 r120 c030		
	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Macedonian Denar
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	2,75%,3,25%,3,75%,4,5%,5,25%,6%,8%,12,5%
s012 r120 c040		
	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Macedonian Denar
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	2,75%,3,25%,3,75%,4,5%,5,25%,6%,8%,12,5%
s012 r130 c030		
	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Macedonian Denar
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	2,75%
s012 r130 c040		
	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Macedonian Denar
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	2,75%
s012 r140 c030		
	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Macedonian Denar
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	3,25%
s012 r140 c040		
	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach

s012 r140 c040	Type of risk	General risk for debt instruments
	Currency of the exposure	Macedonian Denar
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	3,25%
s012 r150 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Macedonian Denar
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	3,75%
s012 r150 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Macedonian Denar
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	3,75%
s012 r160 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Macedonian Denar
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	4,5%
s012 r160 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Macedonian Denar
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	4,5%
s012 r170 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Macedonian Denar
	Positions in the instrument	Long position

s012 r170 c030	Prudential portfolio	Trading book
	Risk weights	5,25%
s012 r170 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Macedonian Denar
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	5,25%
s012 r180 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Macedonian Denar
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	6%
s012 r180 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Macedonian Denar
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	6%
s012 r190 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Macedonian Denar
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	8%
s012 r190 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Macedonian Denar
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	8%
s012 r200 c030	Metric	Value used for market risk, net [mi]

s012 r200 c030	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Macedonian Denar
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	12,5%
s012 r200 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Macedonian Denar
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	12,5%
s012 r210 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Macedonian Denar
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s012 r210 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Macedonian Denar
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s012 r210 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Macedonian Denar
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s012 r210 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Macedonian Denar
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

s012 r210 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Macedonian Denar
	Prudential portfolio	Trading book
s012 r210 c060	Metric	Own funds requirements [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Macedonian Denar
	Prudential portfolio	Trading book
s012 r220 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Macedonian Denar
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	Computable risk weights Zone 1
s012 r220 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Macedonian Denar
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	Computable risk weights Zone 1
s012 r220 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Macedonian Denar
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	Computable risk weights Zone 1
s012 r220 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Macedonian Denar
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

s012 r220 c040	Risk weights	Computable risk weights Zone 1
s012 r230 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Macedonian Denar
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	Computable risk weights Zone 2
s012 r230 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Macedonian Denar
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	Computable risk weights Zone 2
s012 r230 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Macedonian Denar
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	Computable risk weights Zone 2
s012 r230 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Macedonian Denar
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	Computable risk weights Zone 2
s012 r240 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Macedonian Denar
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	Computable risk weights Zone 3
s012 r240 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk

s012 r240 c020	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Macedonian Denar
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	Computable risk weights Zone 3
s012 r240 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Macedonian Denar
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	Computable risk weights Zone 3
s012 r240 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Macedonian Denar
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	Computable risk weights Zone 3
s012 r250 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approaches for specific risk for debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Macedonian Denar
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s012 r250 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approaches for specific risk for debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Macedonian Denar
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s012 r250 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approaches for specific risk for debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Macedonian Denar
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

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s012 r250 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approaches for specific risk for debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Macedonian Denar
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

s012 r250 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Instruments subject to market risk
	Approach	Approaches for specific risk for debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Macedonian Denar
	Prudential portfolio	Trading book

s012 r250 c060	Metric	Own funds requirements [mi]
	Main category	Instruments subject to market risk
	Approach	Approaches for specific risk for debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Macedonian Denar
	Prudential portfolio	Trading book

s012 r251 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Macedonian Denar
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

s012 r251 c060	Metric	Own funds requirements [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Macedonian Denar
	Prudential portfolio	Trading book

s012 r260 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Macedonian Denar
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	0%

s012 r260 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments

s012 r260 c020	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Macedonian Denar
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	0%
s012 r260 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Macedonian Denar
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	0%
s012 r260 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Macedonian Denar
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	0%
s012 r260 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Macedonian Denar
	Prudential portfolio	Trading book
	Risk weights	0%
s012 r260 c060	Metric	Own funds requirements [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Macedonian Denar
	Prudential portfolio	Trading book
	Risk weights	0%
s012 r270 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Macedonian Denar
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	0,25%,1%,1,6%

s012 r270 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Macedonian Denar
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	0,25%,1%,1,6%
s012 r270 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Macedonian Denar
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	0,25%,1%,1,6%
s012 r270 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Macedonian Denar
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	0,25%,1%,1,6%
s012 r270 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Macedonian Denar
	Prudential portfolio	Trading book
	Risk weights	0,25%,1%,1,6%
s012 r270 c060	Metric	Own funds requirements [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Macedonian Denar
	Prudential portfolio	Trading book
	Risk weights	0,25%,1%,1,6%
s012 r280 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Macedonian Denar

s012 r280 c010	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	0,25%
s012 r280 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Macedonian Denar
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	0,25%
s012 r280 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Macedonian Denar
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	0,25%
s012 r280 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Macedonian Denar
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	0,25%
s012 r280 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Macedonian Denar
	Prudential portfolio	Trading book
	Risk weights	0,25%
s012 r280 c060	Metric	Own funds requirements [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Macedonian Denar
	Prudential portfolio	Trading book
	Risk weights	0,25%
s012 r290 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk

s012 r290 c010	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Macedonian Denar
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	1%
s012 r290 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Macedonian Denar
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	1%
s012 r290 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Macedonian Denar
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	1%
s012 r290 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Macedonian Denar
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	1%
s012 r290 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Macedonian Denar
	Prudential portfolio	Trading book
	Risk weights	1%
s012 r290 c060	Metric	Own funds requirements [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Macedonian Denar
	Prudential portfolio	Trading book

s012 r290 c060	Risk weights	1%
s012 r300 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Macedonian Denar
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	1,6%
s012 r300 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Macedonian Denar
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	1,6%
s012 r300 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Macedonian Denar
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	1,6%
s012 r300 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Macedonian Denar
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	1,6%
s012 r300 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Macedonian Denar
	Prudential portfolio	Trading book
	Risk weights	1,6%
s012 r300 c060	Metric	Own funds requirements [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments

s012 r300 c060	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Macedonian Denar
	Prudential portfolio	Trading book
	Risk weights	1,6%

s012 r310 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Macedonian Denar
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	8%

s012 r310 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Macedonian Denar
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	8%

s012 r310 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Macedonian Denar
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	8%

s012 r310 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Macedonian Denar
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	8%

s012 r310 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Macedonian Denar
	Prudential portfolio	Trading book
	Risk weights	8%

s012 r310 c060	Metric	Own funds requirements [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Macedonian Denar
	Prudential portfolio	Trading book
	Risk weights	8%
s012 r320 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Macedonian Denar
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	12%
s012 r320 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Macedonian Denar
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	12%
s012 r320 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Macedonian Denar
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	12%
s012 r320 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Macedonian Denar
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	12%
s012 r320 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments

s012 r320 c050	Currency of the exposure	Macedonian Denar
	Prudential portfolio	Trading book
	Risk weights	12%
s012 r320 c060	Metric	Own funds requirements [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Macedonian Denar
	Prudential portfolio	Trading book
	Risk weights	12%
s012 r321 c010	Metric	Value used for market risk, gross [mi]
	Main category	N-th to default credit derivatives
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Macedonian Denar
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Use of external ratings	Direct issue credit assessment
s012 r321 c020	Metric	Value used for market risk, gross [mi]
	Main category	N-th to default credit derivatives
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Macedonian Denar
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Use of external ratings	Direct issue credit assessment
s012 r321 c030	Metric	Value used for market risk, net [mi]
	Main category	N-th to default credit derivatives
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Macedonian Denar
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Use of external ratings	Direct issue credit assessment
s012 r321 c040	Metric	Value used for market risk, net [mi]
	Main category	N-th to default credit derivatives
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Macedonian Denar
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Use of external ratings	Direct issue credit assessment
s012 r321 c050	Metric	Value used for market risk, subject to capital charge [mi]

s012 r321 c050	Main category	N-th to default credit derivatives
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Macedonian Denar
	Prudential portfolio	Trading book
	Use of external ratings	Direct issue credit assessment
s012 r321 c060	Metric	Own funds requirements [mi]
	Main category	N-th to default credit derivatives
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Macedonian Denar
	Prudential portfolio	Trading book
	Use of external ratings	Direct issue credit assessment
s012 r325 c060	Metric	Own funds requirements [mi]
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Macedonian Denar
	Prudential portfolio	Trading book
s012 r330 c060	Metric	Own funds requirements [mi]
	Main category	Instruments in the CTP
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Macedonian Denar
	Prudential portfolio	Trading book
s012 r340 c060	Metric	Own funds requirements [mi]
	Main category	CIUs
	Approach	Particular approach for CIUs reported as debt instruments
	Type of risk	Market not look-through CIUs risk
	Currency of the exposure	Macedonian Denar
	Prudential portfolio	Trading book
s012 r350 c060	Metric	Own funds requirements [mi]
	Main category	Options and warrants
	Approach	Approaches for options
	Type of risk	Interest rate risk
	Currency of the exposure	Macedonian Denar
	Prudential portfolio	Trading book
s012 r360 c010	Metric	Value used for market risk, gross [mi]
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Interest rate risk
	Currency of the exposure	Macedonian Denar
	Positions in the instrument	Long position

s012 r360 c010	Prudential portfolio	Trading book
s012 r360 c020	Metric	Value used for market risk, gross [mi]
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Interest rate risk
	Currency of the exposure	Macedonian Denar
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s012 r360 c030	Metric	Value used for market risk, net [mi]
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Interest rate risk
	Currency of the exposure	Macedonian Denar
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s012 r360 c040	Metric	Value used for market risk, net [mi]
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Interest rate risk
	Currency of the exposure	Macedonian Denar
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s012 r360 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Interest rate risk
	Currency of the exposure	Macedonian Denar
	Prudential portfolio	Trading book
s012 r360 c060	Metric	Own funds requirements [mi]
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Interest rate risk
	Currency of the exposure	Macedonian Denar
	Prudential portfolio	Trading book
s012 r360 c070	Metric	Total risk exposure amount [mi]
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Interest rate risk
	Currency of the exposure	Macedonian Denar
	Prudential portfolio	Trading book
s012 r370 c010	Metric	Value used for market risk, gross [mi]
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk

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s012 r370 c010	Type of risk	Interest rate risk
	Currency of the exposure	Macedonian Denar
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s012 r370 c020	Metric	Value used for market risk, gross [mi]
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Interest rate risk
	Currency of the exposure	Macedonian Denar
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s012 r370 c030	Metric	Value used for market risk, net [mi]
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Interest rate risk
	Currency of the exposure	Macedonian Denar
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s012 r370 c040	Metric	Value used for market risk, net [mi]
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Interest rate risk
	Currency of the exposure	Macedonian Denar
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s012 r370 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Interest rate risk
	Currency of the exposure	Macedonian Denar
	Prudential portfolio	Trading book
s012 r370 c060	Metric	Own funds requirements [mi]
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Interest rate risk
	Currency of the exposure	Macedonian Denar
	Prudential portfolio	Trading book
s012 r370 c070	Metric	Total risk exposure amount [mi]
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Interest rate risk
	Currency of the exposure	Macedonian Denar
	Prudential portfolio	Trading book

s012 r380 c010	Metric	Value used for market risk, gross [mi]
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Interest rate risk
	Currency of the exposure	Macedonian Denar
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s012 r380 c020	Metric	Value used for market risk, gross [mi]
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Interest rate risk
	Currency of the exposure	Macedonian Denar
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s012 r380 c030	Metric	Value used for market risk, net [mi]
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Interest rate risk
	Currency of the exposure	Macedonian Denar
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s012 r380 c040	Metric	Value used for market risk, net [mi]
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Interest rate risk
	Currency of the exposure	Macedonian Denar
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s012 r380 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Interest rate risk
	Currency of the exposure	Macedonian Denar
	Prudential portfolio	Trading book
s012 r380 c060	Metric	Own funds requirements [mi]
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Interest rate risk
	Currency of the exposure	Macedonian Denar
	Prudential portfolio	Trading book
s012 r380 c070	Metric	Total risk exposure amount [mi]
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk

s012 r380 c070	Type of risk	Interest rate risk
	Currency of the exposure	Macedonian Denar
	Prudential portfolio	Trading book

s012 r390 c010	Metric	Value used for market risk, gross [mi]
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Interest rate risk
	Currency of the exposure	Macedonian Denar
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

s012 r390 c020	Metric	Value used for market risk, gross [mi]
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Interest rate risk
	Currency of the exposure	Macedonian Denar
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

s012 r390 c030	Metric	Value used for market risk, net [mi]
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Interest rate risk
	Currency of the exposure	Macedonian Denar
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

s012 r390 c040	Metric	Value used for market risk, net [mi]
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Interest rate risk
	Currency of the exposure	Macedonian Denar
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

s012 r390 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Interest rate risk
	Currency of the exposure	Macedonian Denar
	Prudential portfolio	Trading book

s012 r390 c060	Metric	Own funds requirements [mi]
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Interest rate risk
	Currency of the exposure	Macedonian Denar
	Prudential portfolio	Trading book

s012 r390 c070	Metric	Total risk exposure amount [mi]
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Interest rate risk
	Currency of the exposure	Macedonian Denar
	Prudential portfolio	Trading book
s013 r010 c060	Metric	Own funds requirements [mi]
	Main category	Instruments subject to market risk
	Approach	Standardised approaches for market risk
	Type of risk	Interest rate risk
	Currency of the exposure	Polish Zloty
	Prudential portfolio	Trading book
s013 r010 c070	Metric	Total risk exposure amount [mi]
	Main category	Instruments subject to market risk
	Approach	Standardised approaches for market risk
	Type of risk	Interest rate risk
	Currency of the exposure	Polish Zloty
	Prudential portfolio	Trading book
s013 r011 c060	Metric	Own funds requirements [mi]
	Main category	Instruments subject to market risk
	Approach	Approaches for general risk for debt instruments
	Type of risk	General risk for debt instruments
	Currency of the exposure	Polish Zloty
	Prudential portfolio	Trading book
s013 r012 c010	Metric	Value used for market risk, gross [mi]
	Main category	Derivatives
	Approach	Approaches for general risk for debt instruments
	Type of risk	General risk for debt instruments
	Currency of the exposure	Polish Zloty
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s013 r012 c020	Metric	Value used for market risk, gross [mi]
	Main category	Derivatives
	Approach	Approaches for general risk for debt instruments
	Type of risk	General risk for debt instruments
	Currency of the exposure	Polish Zloty
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s013 r013 c010	Metric	Value used for market risk, gross [mi]
	Main category	Assets and liabilities other than derivatives
	Approach	Approaches for general risk for debt instruments
	Type of risk	General risk for debt instruments
	Currency of the exposure	Polish Zloty

| s013 r013 c010 | Positions in the instrument | Long position |
| | Prudential portfolio | Trading book |

s013 r013 c020	Metric	Value used for market risk, gross [mi]
	Main category	Assets and liabilities other than derivatives
	Approach	Approaches for general risk for debt instruments
	Type of risk	General risk for debt instruments
	Currency of the exposure	Polish Zloty
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

s013 r020 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Polish Zloty
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

s013 r020 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Polish Zloty
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

s013 r020 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Polish Zloty
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

s013 r020 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Polish Zloty
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

s013 r020 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Polish Zloty
	Prudential portfolio	Trading book

s013 r020 c060	Metric	Own funds requirements [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Polish Zloty
	Prudential portfolio	Trading book
s013 r030 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Polish Zloty
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	0%,0.2%,0.4%,0.7%
s013 r030 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Polish Zloty
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	0%,0.2%,0.4%,0.7%
s013 r030 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Polish Zloty
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	0%,0.2%,0.4%,0.7%
s013 r030 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Polish Zloty
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	0%,0.2%,0.4%,0.7%
s013 r040 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Polish Zloty

s013 r040 c030

Positions in the instrument	Long position
Prudential portfolio	Trading book
Risk weights	0%

s013 r040 c040

Metric	Value used for market risk, net [mi]
Main category	Instruments subject to market risk
Approach	Maturity-based approach
Type of risk	General risk for debt instruments
Currency of the exposure	Polish Zloty
Positions in the instrument	Short position
Prudential portfolio	Trading book
Risk weights	0%

s013 r050 c030

Metric	Value used for market risk, net [mi]
Main category	Instruments subject to market risk
Approach	Maturity-based approach
Type of risk	General risk for debt instruments
Currency of the exposure	Polish Zloty
Positions in the instrument	Long position
Prudential portfolio	Trading book
Risk weights	0,2%

s013 r050 c040

Metric	Value used for market risk, net [mi]
Main category	Instruments subject to market risk
Approach	Maturity-based approach
Type of risk	General risk for debt instruments
Currency of the exposure	Polish Zloty
Positions in the instrument	Short position
Prudential portfolio	Trading book
Risk weights	0,2%

s013 r060 c030

Metric	Value used for market risk, net [mi]
Main category	Instruments subject to market risk
Approach	Maturity-based approach
Type of risk	General risk for debt instruments
Currency of the exposure	Polish Zloty
Positions in the instrument	Long position
Prudential portfolio	Trading book
Risk weights	0,4%

s013 r060 c040

Metric	Value used for market risk, net [mi]
Main category	Instruments subject to market risk
Approach	Maturity-based approach
Type of risk	General risk for debt instruments
Currency of the exposure	Polish Zloty
Positions in the instrument	Short position
Prudential portfolio	Trading book
Risk weights	0,4%

s013 r070 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Polish Zloty
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	0,7%
s013 r070 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Polish Zloty
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	0,7%
s013 r080 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Polish Zloty
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	1,25%,1,75%,2,25%
s013 r080 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Polish Zloty
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	1,25%,1,75%,2,25%
s013 r080 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Polish Zloty
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	1,25%,1,75%,2,25%
s013 r080 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach

s013 r080 c040	Type of risk	General risk for debt instruments
	Currency of the exposure	Polish Zloty
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	1,25%,1,75%,2,25%
s013 r090 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Polish Zloty
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	1,25%
s013 r090 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Polish Zloty
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	1,25%
s013 r100 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Polish Zloty
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	1,75%
s013 r100 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Polish Zloty
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	1,75%
s013 r110 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Polish Zloty
	Positions in the instrument	Long position

s013 r110 c030	Prudential portfolio	Trading book
	Risk weights	2,25%
s013 r110 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Polish Zloty
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	2,25%
s013 r120 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Polish Zloty
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	2,75%,3,25%,3,75%,4,5%,5,25%,6%,8%,12,5%
s013 r120 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Polish Zloty
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	2,75%,3,25%,3,75%,4,5%,5,25%,6%,8%,12,5%
s013 r120 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Polish Zloty
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	2,75%,3,25%,3,75%,4,5%,5,25%,6%,8%,12,5%
s013 r120 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Polish Zloty
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	2,75%,3,25%,3,75%,4,5%,5,25%,6%,8%,12,5%
s013 r130 c030	Metric	Value used for market risk, net [mi]

s013 r130 c030

Main category	Instruments subject to market risk
Approach	Maturity-based approach
Type of risk	General risk for debt instruments
Currency of the exposure	Polish Zloty
Positions in the instrument	Long position
Prudential portfolio	Trading book
Risk weights	2,75%

s013 r130 c040

Metric	Value used for market risk, net [mi]
Main category	Instruments subject to market risk
Approach	Maturity-based approach
Type of risk	General risk for debt instruments
Currency of the exposure	Polish Zloty
Positions in the instrument	Short position
Prudential portfolio	Trading book
Risk weights	2,75%

s013 r140 c030

Metric	Value used for market risk, net [mi]
Main category	Instruments subject to market risk
Approach	Maturity-based approach
Type of risk	General risk for debt instruments
Currency of the exposure	Polish Zloty
Positions in the instrument	Long position
Prudential portfolio	Trading book
Risk weights	3,25%

s013 r140 c040

Metric	Value used for market risk, net [mi]
Main category	Instruments subject to market risk
Approach	Maturity-based approach
Type of risk	General risk for debt instruments
Currency of the exposure	Polish Zloty
Positions in the instrument	Short position
Prudential portfolio	Trading book
Risk weights	3,25%

s013 r150 c030

Metric	Value used for market risk, net [mi]
Main category	Instruments subject to market risk
Approach	Maturity-based approach
Type of risk	General risk for debt instruments
Currency of the exposure	Polish Zloty
Positions in the instrument	Long position
Prudential portfolio	Trading book
Risk weights	3,75%

s013 r150 c040

Metric	Value used for market risk, net [mi]
Main category	Instruments subject to market risk
Approach	Maturity-based approach
Type of risk	General risk for debt instruments

s013 r150 c040

Currency of the exposure	Polish Zloty
Positions in the instrument	Short position
Prudential portfolio	Trading book
Risk weights	3,75%

s013 r160 c030

Metric	Value used for market risk, net [mi]
Main category	Instruments subject to market risk
Approach	Maturity-based approach
Type of risk	General risk for debt instruments
Currency of the exposure	Polish Zloty
Positions in the instrument	Long position
Prudential portfolio	Trading book
Risk weights	4,5%

s013 r160 c040

Metric	Value used for market risk, net [mi]
Main category	Instruments subject to market risk
Approach	Maturity-based approach
Type of risk	General risk for debt instruments
Currency of the exposure	Polish Zloty
Positions in the instrument	Short position
Prudential portfolio	Trading book
Risk weights	4,5%

s013 r170 c030

Metric	Value used for market risk, net [mi]
Main category	Instruments subject to market risk
Approach	Maturity-based approach
Type of risk	General risk for debt instruments
Currency of the exposure	Polish Zloty
Positions in the instrument	Long position
Prudential portfolio	Trading book
Risk weights	5,25%

s013 r170 c040

Metric	Value used for market risk, net [mi]
Main category	Instruments subject to market risk
Approach	Maturity-based approach
Type of risk	General risk for debt instruments
Currency of the exposure	Polish Zloty
Positions in the instrument	Short position
Prudential portfolio	Trading book
Risk weights	5,25%

s013 r180 c030

Metric	Value used for market risk, net [mi]
Main category	Instruments subject to market risk
Approach	Maturity-based approach
Type of risk	General risk for debt instruments
Currency of the exposure	Polish Zloty
Positions in the instrument	Long position
Prudential portfolio	Trading book

s013 r180 c030	Risk weights	6%

s013 r180 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Polish Zloty
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	6%

s013 r190 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Polish Zloty
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	8%

s013 r190 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Polish Zloty
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	8%

s013 r200 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Polish Zloty
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	12,5%

s013 r200 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Polish Zloty
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	12,5%

s013 r210 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk

s013 r210 c010	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Polish Zloty
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s013 r210 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Polish Zloty
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s013 r210 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Polish Zloty
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s013 r210 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Polish Zloty
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s013 r210 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Polish Zloty
	Prudential portfolio	Trading book
s013 r210 c060	Metric	Own funds requirements [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Polish Zloty
	Prudential portfolio	Trading book
s013 r220 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Polish Zloty

s013 r220 c010	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	Computable risk weights Zone 1

s013 r220 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Polish Zloty
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	Computable risk weights Zone 1

s013 r220 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Polish Zloty
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	Computable risk weights Zone 1

s013 r220 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Polish Zloty
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	Computable risk weights Zone 1

s013 r230 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Polish Zloty
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	Computable risk weights Zone 2

s013 r230 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Polish Zloty
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	Computable risk weights Zone 2

s013 r230 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Polish Zloty
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	Computable risk weights Zone 2
s013 r230 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Polish Zloty
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	Computable risk weights Zone 2
s013 r240 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Polish Zloty
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	Computable risk weights Zone 3
s013 r240 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Polish Zloty
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	Computable risk weights Zone 3
s013 r240 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Polish Zloty
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	Computable risk weights Zone 3
s013 r240 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach

s013 r240 c040	Type of risk	General risk for debt instruments
	Currency of the exposure	Polish Zloty
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	Computable risk weights Zone 3
s013 r250 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approaches for specific risk for debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Polish Zloty
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s013 r250 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approaches for specific risk for debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Polish Zloty
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s013 r250 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approaches for specific risk for debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Polish Zloty
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s013 r250 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approaches for specific risk for debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Polish Zloty
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s013 r250 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Instruments subject to market risk
	Approach	Approaches for specific risk for debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Polish Zloty
	Prudential portfolio	Trading book
s013 r250 c060	Metric	Own funds requirements [mi]
	Main category	Instruments subject to market risk
	Approach	Approaches for specific risk for debt instruments
	Type of risk	Specific risk for debt instruments

s013 r250 c060	Currency of the exposure	Polish Zloty
	Prudential portfolio	Trading book
s013 r251 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Polish Zloty
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s013 r251 c060	Metric	Own funds requirements [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Polish Zloty
	Prudential portfolio	Trading book
s013 r260 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Polish Zloty
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	0%
s013 r260 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Polish Zloty
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	0%
s013 r260 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Polish Zloty
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	0%
s013 r260 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments

s013 r260 c040	Currency of the exposure	Polish Zloty
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	0%
s013 r260 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Polish Zloty
	Prudential portfolio	Trading book
	Risk weights	0%
s013 r260 c060	Metric	Own funds requirements [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Polish Zloty
	Prudential portfolio	Trading book
	Risk weights	0%
s013 r270 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Polish Zloty
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	0,25%,1%,1,6%
s013 r270 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Polish Zloty
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	0,25%,1%,1,6%
s013 r270 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Polish Zloty
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	0,25%,1%,1,6%
s013 r270 c040	Metric	Value used for market risk, net [mi]

s013 r270 c040	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Polish Zloty
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	0,25%,1%,1,6%
s013 r270 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Polish Zloty
	Prudential portfolio	Trading book
	Risk weights	0,25%,1%,1,6%
s013 r270 c060	Metric	Own funds requirements [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Polish Zloty
	Prudential portfolio	Trading book
	Risk weights	0,25%,1%,1,6%
s013 r280 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Polish Zloty
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	0,25%
s013 r280 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Polish Zloty
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	0,25%
s013 r280 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Polish Zloty
	Positions in the instrument	Long position

s013 r280 c030	Prudential portfolio	Trading book
	Risk weights	0,25%

s013 r280 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Polish Zloty
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	0,25%

s013 r280 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Polish Zloty
	Prudential portfolio	Trading book
	Risk weights	0,25%

s013 r280 c060	Metric	Own funds requirements [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Polish Zloty
	Prudential portfolio	Trading book
	Risk weights	0,25%

s013 r290 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Polish Zloty
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	1%

s013 r290 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Polish Zloty
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	1%

s013 r290 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments

s013 r290 c030	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Polish Zloty
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	1%
s013 r290 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Polish Zloty
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	1%
s013 r290 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Polish Zloty
	Prudential portfolio	Trading book
	Risk weights	1%
s013 r290 c060	Metric	Own funds requirements [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Polish Zloty
	Prudential portfolio	Trading book
	Risk weights	1%
s013 r300 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Polish Zloty
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	1,6%
s013 r300 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Polish Zloty
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	1,6%

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s013 r300 c030		
	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Polish Zloty
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	1,6%
s013 r300 c040		
	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Polish Zloty
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	1,6%
s013 r300 c050		
	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Polish Zloty
	Prudential portfolio	Trading book
	Risk weights	1,6%
s013 r300 c060		
	Metric	Own funds requirements [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Polish Zloty
	Prudential portfolio	Trading book
	Risk weights	1,6%
s013 r310 c010		
	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Polish Zloty
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	8%
s013 r310 c020		
	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Polish Zloty

s013 r310 c020	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	8%

s013 r310 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Polish Zloty
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	8%

s013 r310 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Polish Zloty
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	8%

s013 r310 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Polish Zloty
	Prudential portfolio	Trading book
	Risk weights	8%

s013 r310 c060	Metric	Own funds requirements [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Polish Zloty
	Prudential portfolio	Trading book
	Risk weights	8%

s013 r320 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Polish Zloty
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	12%

s013 r320 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk

s013 r320 c020	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Polish Zloty
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	12%
s013 r320 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Polish Zloty
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	12%
s013 r320 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Polish Zloty
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	12%
s013 r320 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Polish Zloty
	Prudential portfolio	Trading book
	Risk weights	12%
s013 r320 c060	Metric	Own funds requirements [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Polish Zloty
	Prudential portfolio	Trading book
	Risk weights	12%
s013 r321 c010	Metric	Value used for market risk, gross [mi]
	Main category	N-th to default credit derivatives
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Polish Zloty
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

s013 r321 c010	Use of external ratings	Direct issue credit assessment
s013 r321 c020	Metric	Value used for market risk, gross [mi]
	Main category	N-th to default credit derivatives
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Polish Zloty
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Use of external ratings	Direct issue credit assessment
s013 r321 c030	Metric	Value used for market risk, net [mi]
	Main category	N-th to default credit derivatives
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Polish Zloty
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Use of external ratings	Direct issue credit assessment
s013 r321 c040	Metric	Value used for market risk, net [mi]
	Main category	N-th to default credit derivatives
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Polish Zloty
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Use of external ratings	Direct issue credit assessment
s013 r321 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	N-th to default credit derivatives
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Polish Zloty
	Prudential portfolio	Trading book
	Use of external ratings	Direct issue credit assessment
s013 r321 c060	Metric	Own funds requirements [mi]
	Main category	N-th to default credit derivatives
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Polish Zloty
	Prudential portfolio	Trading book
	Use of external ratings	Direct issue credit assessment
s013 r325 c060	Metric	Own funds requirements [mi]
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for debt instruments

s013 r325 c060	Currency of the exposure	Polish Zloty
	Prudential portfolio	Trading book
s013 r330 c060	Metric	Own funds requirements [mi]
	Main category	Instruments in the CTP
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Polish Zloty
	Prudential portfolio	Trading book
s013 r340 c060	Metric	Own funds requirements [mi]
	Main category	CIUs
	Approach	Particular approach for CIUs reported as debt instruments
	Type of risk	Market not look-through CIUs risk
	Currency of the exposure	Polish Zloty
	Prudential portfolio	Trading book
s013 r350 c060	Metric	Own funds requirements [mi]
	Main category	Options and warrants
	Approach	Approaches for options
	Type of risk	Interest rate risk
	Currency of the exposure	Polish Zloty
	Prudential portfolio	Trading book
s013 r360 c010	Metric	Value used for market risk, gross [mi]
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Interest rate risk
	Currency of the exposure	Polish Zloty
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s013 r360 c020	Metric	Value used for market risk, gross [mi]
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Interest rate risk
	Currency of the exposure	Polish Zloty
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s013 r360 c030	Metric	Value used for market risk, net [mi]
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Interest rate risk
	Currency of the exposure	Polish Zloty
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s013 r360 c040	Metric	Value used for market risk, net [mi]
	Main category	Options and warrants

s013 r360 c040	Approach	Simplified method
	Type of risk	Interest rate risk
	Currency of the exposure	Polish Zloty
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

s013 r360 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Interest rate risk
	Currency of the exposure	Polish Zloty
	Prudential portfolio	Trading book

s013 r360 c060	Metric	Own funds requirements [mi]
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Interest rate risk
	Currency of the exposure	Polish Zloty
	Prudential portfolio	Trading book

s013 r360 c070	Metric	Total risk exposure amount [mi]
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Interest rate risk
	Currency of the exposure	Polish Zloty
	Prudential portfolio	Trading book

s013 r370 c010	Metric	Value used for market risk, gross [mi]
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Interest rate risk
	Currency of the exposure	Polish Zloty
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

s013 r370 c020	Metric	Value used for market risk, gross [mi]
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Interest rate risk
	Currency of the exposure	Polish Zloty
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

s013 r370 c030	Metric	Value used for market risk, net [mi]
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Interest rate risk
	Currency of the exposure	Polish Zloty
	Positions in the instrument	Long position

s013 r370 c030	Prudential portfolio	Trading book

s013 r370 c040	Metric	Value used for market risk, net [mi]
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Interest rate risk
	Currency of the exposure	Polish Zloty
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

s013 r370 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Interest rate risk
	Currency of the exposure	Polish Zloty
	Prudential portfolio	Trading book

s013 r370 c060	Metric	Own funds requirements [mi]
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Interest rate risk
	Currency of the exposure	Polish Zloty
	Prudential portfolio	Trading book

s013 r370 c070	Metric	Total risk exposure amount [mi]
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Interest rate risk
	Currency of the exposure	Polish Zloty
	Prudential portfolio	Trading book

s013 r380 c010	Metric	Value used for market risk, gross [mi]
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Interest rate risk
	Currency of the exposure	Polish Zloty
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

s013 r380 c020	Metric	Value used for market risk, gross [mi]
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Interest rate risk
	Currency of the exposure	Polish Zloty
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

s013 r380 c030	Metric	Value used for market risk, net [mi]
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk

s013 r380 c030	Type of risk	Interest rate risk
	Currency of the exposure	Polish Zloty
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s013 r380 c040	Metric	Value used for market risk, net [mi]
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Interest rate risk
	Currency of the exposure	Polish Zloty
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s013 r380 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Interest rate risk
	Currency of the exposure	Polish Zloty
	Prudential portfolio	Trading book
s013 r380 c060	Metric	Own funds requirements [mi]
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Interest rate risk
	Currency of the exposure	Polish Zloty
	Prudential portfolio	Trading book
s013 r380 c070	Metric	Total risk exposure amount [mi]
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Interest rate risk
	Currency of the exposure	Polish Zloty
	Prudential portfolio	Trading book
s013 r390 c010	Metric	Value used for market risk, gross [mi]
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Interest rate risk
	Currency of the exposure	Polish Zloty
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s013 r390 c020	Metric	Value used for market risk, gross [mi]
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Interest rate risk
	Currency of the exposure	Polish Zloty
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

s013 r390 c030	Metric	Value used for market risk, net [mi]
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Interest rate risk
	Currency of the exposure	Polish Zloty
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s013 r390 c040	Metric	Value used for market risk, net [mi]
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Interest rate risk
	Currency of the exposure	Polish Zloty
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s013 r390 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Interest rate risk
	Currency of the exposure	Polish Zloty
	Prudential portfolio	Trading book
s013 r390 c060	Metric	Own funds requirements [mi]
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Interest rate risk
	Currency of the exposure	Polish Zloty
	Prudential portfolio	Trading book
s013 r390 c070	Metric	Total risk exposure amount [mi]
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Interest rate risk
	Currency of the exposure	Polish Zloty
	Prudential portfolio	Trading book
s014 r010 c060	Metric	Own funds requirements [mi]
	Main category	Instruments subject to market risk
	Approach	Standardised approaches for market risk
	Type of risk	Interest rate risk
	Currency of the exposure	Rumanian Leu
	Prudential portfolio	Trading book
s014 r010 c070	Metric	Total risk exposure amount [mi]
	Main category	Instruments subject to market risk
	Approach	Standardised approaches for market risk
	Type of risk	Interest rate risk
	Currency of the exposure	Rumanian Leu

s014 r010 c070	Prudential portfolio	Trading book
s014 r011 c060	Metric	Own funds requirements [mi]
	Main category	Instruments subject to market risk
	Approach	Approaches for general risk for debt instruments
	Type of risk	General risk for debt instruments
	Currency of the exposure	Rumanian Leu
	Prudential portfolio	Trading book
s014 r012 c010	Metric	Value used for market risk, gross [mi]
	Main category	Derivatives
	Approach	Approaches for general risk for debt instruments
	Type of risk	General risk for debt instruments
	Currency of the exposure	Rumanian Leu
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s014 r012 c020	Metric	Value used for market risk, gross [mi]
	Main category	Derivatives
	Approach	Approaches for general risk for debt instruments
	Type of risk	General risk for debt instruments
	Currency of the exposure	Rumanian Leu
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s014 r013 c010	Metric	Value used for market risk, gross [mi]
	Main category	Assets and liabilities other than derivatives
	Approach	Approaches for general risk for debt instruments
	Type of risk	General risk for debt instruments
	Currency of the exposure	Rumanian Leu
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s014 r013 c020	Metric	Value used for market risk, gross [mi]
	Main category	Assets and liabilities other than derivatives
	Approach	Approaches for general risk for debt instruments
	Type of risk	General risk for debt instruments
	Currency of the exposure	Rumanian Leu
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s014 r020 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Rumanian Leu
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s014 r020 c020	Metric	Value used for market risk, gross [mi]

s014 r020 c020	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Rumanian Leu
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s014 r020 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Rumanian Leu
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s014 r020 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Rumanian Leu
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s014 r020 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Rumanian Leu
	Prudential portfolio	Trading book
s014 r020 c060	Metric	Own funds requirements [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Rumanian Leu
	Prudential portfolio	Trading book
s014 r030 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Rumanian Leu
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	0%,0.2%,0.4%,0.7%
s014 r030 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach

s014 r030 c020	Type of risk	General risk for debt instruments
	Currency of the exposure	Rumanian Leu
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	0%,0.2%,0.4%,0.7%
s014 r030 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Rumanian Leu
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	0%,0.2%,0.4%,0.7%
s014 r030 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Rumanian Leu
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	0%,0.2%,0.4%,0.7%
s014 r040 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Rumanian Leu
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	0%
s014 r040 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Rumanian Leu
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	0%
s014 r050 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Rumanian Leu
	Positions in the instrument	Long position

s014 r050 c030	Prudential portfolio	Trading book
	Risk weights	0,2%
s014 r050 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Rumanian Leu
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	0,2%
s014 r060 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Rumanian Leu
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	0,4%
s014 r060 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Rumanian Leu
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	0,4%
s014 r070 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Rumanian Leu
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	0,7%
s014 r070 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Rumanian Leu
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	0,7%
s014 r080 c010	Metric	Value used for market risk, gross [mi]

s014 r080 c010	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Rumanian Leu
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	1,25%,1,75%,2,25%
s014 r080 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Rumanian Leu
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	1,25%,1,75%,2,25%
s014 r080 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Rumanian Leu
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	1,25%,1,75%,2,25%
s014 r080 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Rumanian Leu
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	1,25%,1,75%,2,25%
s014 r090 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Rumanian Leu
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	1,25%
s014 r090 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments

s014 r090 c040	Currency of the exposure	Rumanian Leu
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	1,25%
s014 r100 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Rumanian Leu
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	1,75%
s014 r100 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Rumanian Leu
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	1,75%
s014 r110 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Rumanian Leu
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	2,25%
s014 r110 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Rumanian Leu
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	2,25%
s014 r120 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Rumanian Leu
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

s014 r120 c010	Risk weights	2,75%,3,25%,3,75%,4,5%,5,25%,6%,8%,12,5%
s014 r120 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Rumanian Leu
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	2,75%,3,25%,3,75%,4,5%,5,25%,6%,8%,12,5%
s014 r120 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Rumanian Leu
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	2,75%,3,25%,3,75%,4,5%,5,25%,6%,8%,12,5%
s014 r120 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Rumanian Leu
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	2,75%,3,25%,3,75%,4,5%,5,25%,6%,8%,12,5%
s014 r130 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Rumanian Leu
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	2,75%
s014 r130 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Rumanian Leu
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	2,75%
s014 r140 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk

s014 r140 c030	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Rumanian Leu
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	3,25%
s014 r140 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Rumanian Leu
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	3,25%
s014 r150 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Rumanian Leu
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	3,75%
s014 r150 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Rumanian Leu
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	3,75%
s014 r160 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Rumanian Leu
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	4,5%
s014 r160 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Rumanian Leu

s014 r160 c040	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	4,5%
s014 r170 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Rumanian Leu
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	5,25%
s014 r170 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Rumanian Leu
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	5,25%
s014 r180 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Rumanian Leu
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	6%
s014 r180 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Rumanian Leu
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	6%
s014 r190 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Rumanian Leu
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	8%

s014 r190 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Rumanian Leu
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	8%
s014 r200 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Rumanian Leu
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	12,5%
s014 r200 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Rumanian Leu
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	12,5%
s014 r210 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Rumanian Leu
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s014 r210 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Rumanian Leu
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s014 r210 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Rumanian Leu

s014 r210 c030	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s014 r210 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Rumanian Leu
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s014 r210 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Rumanian Leu
	Prudential portfolio	Trading book
s014 r210 c060	Metric	Own funds requirements [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Rumanian Leu
	Prudential portfolio	Trading book
s014 r220 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Rumanian Leu
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	Computable risk weights Zone 1
s014 r220 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Rumanian Leu
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	Computable risk weights Zone 1
s014 r220 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Rumanian Leu
	Positions in the instrument	Long position

s014 r220 c030	Prudential portfolio	Trading book
	Risk weights	Computable risk weights Zone 1

s014 r220 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Rumanian Leu
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	Computable risk weights Zone 1

s014 r230 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Rumanian Leu
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	Computable risk weights Zone 2

s014 r230 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Rumanian Leu
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	Computable risk weights Zone 2

s014 r230 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Rumanian Leu
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	Computable risk weights Zone 2

s014 r230 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Rumanian Leu
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	Computable risk weights Zone 2

s014 r240 c010	Metric	Value used for market risk, gross [mi]

s014 r240 c010	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Rumanian Leu
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	Computable risk weights Zone 3
s014 r240 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Rumanian Leu
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	Computable risk weights Zone 3
s014 r240 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Rumanian Leu
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	Computable risk weights Zone 3
s014 r240 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Rumanian Leu
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	Computable risk weights Zone 3
s014 r250 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approaches for specific risk for debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Rumanian Leu
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s014 r250 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approaches for specific risk for debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Rumanian Leu

s014 r250 c020	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s014 r250 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approaches for specific risk for debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Rumanian Leu
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s014 r250 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approaches for specific risk for debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Rumanian Leu
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s014 r250 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Instruments subject to market risk
	Approach	Approaches for specific risk for debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Rumanian Leu
	Prudential portfolio	Trading book
s014 r250 c060	Metric	Own funds requirements [mi]
	Main category	Instruments subject to market risk
	Approach	Approaches for specific risk for debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Rumanian Leu
	Prudential portfolio	Trading book
s014 r251 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Rumanian Leu
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s014 r251 c060	Metric	Own funds requirements [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Rumanian Leu
	Prudential portfolio	Trading book
s014 r260 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk

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s014 r260 c010		
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Rumanian Leu
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	0%
s014 r260 c020		
	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Rumanian Leu
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	0%
s014 r260 c030		
	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Rumanian Leu
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	0%
s014 r260 c040		
	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Rumanian Leu
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	0%
s014 r260 c050		
	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Rumanian Leu
	Prudential portfolio	Trading book
	Risk weights	0%
s014 r260 c060		
	Metric	Own funds requirements [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Rumanian Leu
	Prudential portfolio	Trading book

s014 r260 c060	Risk weights	0%

s014 r270 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Rumanian Leu
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	0,25%,1%,1,6%

s014 r270 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Rumanian Leu
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	0,25%,1%,1,6%

s014 r270 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Rumanian Leu
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	0,25%,1%,1,6%

s014 r270 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Rumanian Leu
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	0,25%,1%,1,6%

s014 r270 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Rumanian Leu
	Prudential portfolio	Trading book
	Risk weights	0,25%,1%,1,6%

s014 r270 c060	Metric	Own funds requirements [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments

s014 r270 c060	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Rumanian Leu
	Prudential portfolio	Trading book
	Risk weights	0,25%,1%,1,6%
s014 r280 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Rumanian Leu
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	0,25%
s014 r280 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Rumanian Leu
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	0,25%
s014 r280 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Rumanian Leu
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	0,25%
s014 r280 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Rumanian Leu
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	0,25%
s014 r280 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Rumanian Leu
	Prudential portfolio	Trading book
	Risk weights	0,25%

s014 r280 c060	Metric	Own funds requirements [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Rumanian Leu
	Prudential portfolio	Trading book
	Risk weights	0,25%

s014 r290 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Rumanian Leu
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	1%

s014 r290 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Rumanian Leu
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	1%

s014 r290 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Rumanian Leu
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	1%

s014 r290 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Rumanian Leu
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	1%

s014 r290 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments

s014 r290 c050	Currency of the exposure	Rumanian Leu
	Prudential portfolio	Trading book
	Risk weights	1%

s014 r290 c060	Metric	Own funds requirements [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Rumanian Leu
	Prudential portfolio	Trading book
	Risk weights	1%

s014 r300 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Rumanian Leu
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	1,6%

s014 r300 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Rumanian Leu
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	1,6%

s014 r300 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Rumanian Leu
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	1,6%

s014 r300 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Rumanian Leu
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	1,6%

| s014 r300 c050 | Metric | Value used for market risk, subject to capital charge [mi] |

s014 r300 c050	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Rumanian Leu
	Prudential portfolio	Trading book
	Risk weights	1,6%
s014 r300 c060	Metric	Own funds requirements [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Rumanian Leu
	Prudential portfolio	Trading book
	Risk weights	1,6%
s014 r310 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Rumanian Leu
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	8%
s014 r310 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Rumanian Leu
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	8%
s014 r310 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Rumanian Leu
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	8%
s014 r310 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Rumanian Leu
	Positions in the instrument	Short position

s014 r310 c040	Prudential portfolio	Trading book
	Risk weights	8%

s014 r310 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Rumanian Leu
	Prudential portfolio	Trading book
	Risk weights	8%

s014 r310 c060	Metric	Own funds requirements [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Rumanian Leu
	Prudential portfolio	Trading book
	Risk weights	8%

s014 r320 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Rumanian Leu
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	12%

s014 r320 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Rumanian Leu
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	12%

s014 r320 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Rumanian Leu
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	12%

s014 r320 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments

s014 r320 c040	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Rumanian Leu
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	12%
s014 r320 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Rumanian Leu
	Prudential portfolio	Trading book
	Risk weights	12%
s014 r320 c060	Metric	Own funds requirements [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Rumanian Leu
	Prudential portfolio	Trading book
	Risk weights	12%
s014 r321 c010	Metric	Value used for market risk, gross [mi]
	Main category	N-th to default credit derivatives
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Rumanian Leu
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Use of external ratings	Direct issue credit assessment
s014 r321 c020	Metric	Value used for market risk, gross [mi]
	Main category	N-th to default credit derivatives
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Rumanian Leu
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Use of external ratings	Direct issue credit assessment
s014 r321 c030	Metric	Value used for market risk, net [mi]
	Main category	N-th to default credit derivatives
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Rumanian Leu
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Use of external ratings	Direct issue credit assessment

s014 r321 c040	Metric	Value used for market risk, net [mi]
	Main category	N-th to default credit derivatives
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Rumanian Leu
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Use of external ratings	Direct issue credit assessment
s014 r321 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	N-th to default credit derivatives
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Rumanian Leu
	Prudential portfolio	Trading book
	Use of external ratings	Direct issue credit assessment
s014 r321 c060	Metric	Own funds requirements [mi]
	Main category	N-th to default credit derivatives
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Rumanian Leu
	Prudential portfolio	Trading book
	Use of external ratings	Direct issue credit assessment
s014 r325 c060	Metric	Own funds requirements [mi]
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Rumanian Leu
	Prudential portfolio	Trading book
s014 r330 c060	Metric	Own funds requirements [mi]
	Main category	Instruments in the CTP
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Rumanian Leu
	Prudential portfolio	Trading book
s014 r340 c060	Metric	Own funds requirements [mi]
	Main category	CIUs
	Approach	Particular approach for CIUs reported as debt instruments
	Type of risk	Market not look-through CIUs risk
	Currency of the exposure	Rumanian Leu
	Prudential portfolio	Trading book
s014 r350 c060	Metric	Own funds requirements [mi]
	Main category	Options and warrants
	Approach	Approaches for options

s014 r350 c060	Type of risk	Interest rate risk
	Currency of the exposure	Rumanian Leu
	Prudential portfolio	Trading book
s014 r360 c010	Metric	Value used for market risk, gross [mi]
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Interest rate risk
	Currency of the exposure	Rumanian Leu
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s014 r360 c020	Metric	Value used for market risk, gross [mi]
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Interest rate risk
	Currency of the exposure	Rumanian Leu
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s014 r360 c030	Metric	Value used for market risk, net [mi]
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Interest rate risk
	Currency of the exposure	Rumanian Leu
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s014 r360 c040	Metric	Value used for market risk, net [mi]
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Interest rate risk
	Currency of the exposure	Rumanian Leu
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s014 r360 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Interest rate risk
	Currency of the exposure	Rumanian Leu
	Prudential portfolio	Trading book
s014 r360 c060	Metric	Own funds requirements [mi]
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Interest rate risk
	Currency of the exposure	Rumanian Leu
	Prudential portfolio	Trading book

s014 r360 c070	Metric	Total risk exposure amount [mi]
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Interest rate risk
	Currency of the exposure	Rumanian Leu
	Prudential portfolio	Trading book
s014 r370 c010	Metric	Value used for market risk, gross [mi]
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Interest rate risk
	Currency of the exposure	Rumanian Leu
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s014 r370 c020	Metric	Value used for market risk, gross [mi]
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Interest rate risk
	Currency of the exposure	Rumanian Leu
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s014 r370 c030	Metric	Value used for market risk, net [mi]
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Interest rate risk
	Currency of the exposure	Rumanian Leu
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s014 r370 c040	Metric	Value used for market risk, net [mi]
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Interest rate risk
	Currency of the exposure	Rumanian Leu
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s014 r370 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Interest rate risk
	Currency of the exposure	Rumanian Leu
	Prudential portfolio	Trading book
s014 r370 c060	Metric	Own funds requirements [mi]
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk

s014 r370 c060	Type of risk	Interest rate risk
	Currency of the exposure	Rumanian Leu
	Prudential portfolio	Trading book
s014 r370 c070	Metric	Total risk exposure amount [mi]
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Interest rate risk
	Currency of the exposure	Rumanian Leu
	Prudential portfolio	Trading book
s014 r380 c010	Metric	Value used for market risk, gross [mi]
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Interest rate risk
	Currency of the exposure	Rumanian Leu
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s014 r380 c020	Metric	Value used for market risk, gross [mi]
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Interest rate risk
	Currency of the exposure	Rumanian Leu
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s014 r380 c030	Metric	Value used for market risk, net [mi]
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Interest rate risk
	Currency of the exposure	Rumanian Leu
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s014 r380 c040	Metric	Value used for market risk, net [mi]
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Interest rate risk
	Currency of the exposure	Rumanian Leu
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s014 r380 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Interest rate risk
	Currency of the exposure	Rumanian Leu
	Prudential portfolio	Trading book

s014 r380 c060	Metric	Own funds requirements [mi]
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Interest rate risk
	Currency of the exposure	Rumanian Leu
	Prudential portfolio	Trading book
s014 r380 c070	Metric	Total risk exposure amount [mi]
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Interest rate risk
	Currency of the exposure	Rumanian Leu
	Prudential portfolio	Trading book
s014 r390 c010	Metric	Value used for market risk, gross [mi]
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Interest rate risk
	Currency of the exposure	Rumanian Leu
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s014 r390 c020	Metric	Value used for market risk, gross [mi]
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Interest rate risk
	Currency of the exposure	Rumanian Leu
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s014 r390 c030	Metric	Value used for market risk, net [mi]
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Interest rate risk
	Currency of the exposure	Rumanian Leu
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s014 r390 c040	Metric	Value used for market risk, net [mi]
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Interest rate risk
	Currency of the exposure	Rumanian Leu
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s014 r390 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Options and warrants
	Approach	Scenario matrix approach

s014 r390 c050	Type of risk	Interest rate risk
	Currency of the exposure	Rumanian Leu
	Prudential portfolio	Trading book
s014 r390 c060	Metric	Own funds requirements [mi]
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Interest rate risk
	Currency of the exposure	Rumanian Leu
	Prudential portfolio	Trading book
s014 r390 c070	Metric	Total risk exposure amount [mi]
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Interest rate risk
	Currency of the exposure	Rumanian Leu
	Prudential portfolio	Trading book
s015 r010 c060	Metric	Own funds requirements [mi]
	Main category	Instruments subject to market risk
	Approach	Standardised approaches for market risk
	Type of risk	Interest rate risk
	Currency of the exposure	Russian Ruble
	Prudential portfolio	Trading book
s015 r010 c070	Metric	Total risk exposure amount [mi]
	Main category	Instruments subject to market risk
	Approach	Standardised approaches for market risk
	Type of risk	Interest rate risk
	Currency of the exposure	Russian Ruble
	Prudential portfolio	Trading book
s015 r011 c060	Metric	Own funds requirements [mi]
	Main category	Instruments subject to market risk
	Approach	Approaches for general risk for debt instruments
	Type of risk	General risk for debt instruments
	Currency of the exposure	Russian Ruble
	Prudential portfolio	Trading book
s015 r012 c010	Metric	Value used for market risk, gross [mi]
	Main category	Derivatives
	Approach	Approaches for general risk for debt instruments
	Type of risk	General risk for debt instruments
	Currency of the exposure	Russian Ruble
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s015 r012 c020	Metric	Value used for market risk, gross [mi]
	Main category	Derivatives
	Approach	Approaches for general risk for debt instruments

s015 r012 c020	Type of risk	General risk for debt instruments
	Currency of the exposure	Russian Ruble
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s015 r013 c010	Metric	Value used for market risk, gross [mi]
	Main category	Assets and liabilities other than derivatives
	Approach	Approaches for general risk for debt instruments
	Type of risk	General risk for debt instruments
	Currency of the exposure	Russian Ruble
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s015 r013 c020	Metric	Value used for market risk, gross [mi]
	Main category	Assets and liabilities other than derivatives
	Approach	Approaches for general risk for debt instruments
	Type of risk	General risk for debt instruments
	Currency of the exposure	Russian Ruble
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s015 r020 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Russian Ruble
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s015 r020 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Russian Ruble
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s015 r020 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Russian Ruble
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s015 r020 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments

s015 r020 c040	Currency of the exposure	Russian Ruble
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s015 r020 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Russian Ruble
	Prudential portfolio	Trading book
s015 r020 c060	Metric	Own funds requirements [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Russian Ruble
	Prudential portfolio	Trading book
s015 r030 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Russian Ruble
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	0%,0.2%,0.4%,0.7%
s015 r030 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Russian Ruble
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	0%,0.2%,0.4%,0.7%
s015 r030 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Russian Ruble
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	0%,0.2%,0.4%,0.7%
s015 r030 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments

s015 r030 c040	Currency of the exposure	Russian Ruble
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	0%,0.2%,0.4%,0.7%

s015 r040 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Russian Ruble
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	0%

s015 r040 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Russian Ruble
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	0%

s015 r050 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Russian Ruble
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	0,2%

s015 r050 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Russian Ruble
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	0,2%

s015 r060 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Russian Ruble
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

s015 r060 c030	Risk weights	0,4%
s015 r060 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Russian Ruble
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	0,4%
s015 r070 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Russian Ruble
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	0,7%
s015 r070 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Russian Ruble
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	0,7%
s015 r080 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Russian Ruble
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	1,25%,1,75%,2,25%
s015 r080 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Russian Ruble
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	1,25%,1,75%,2,25%
s015 r080 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk

s015 r080 c030	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Russian Ruble
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	1,25%,1,75%,2,25%
s015 r080 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Russian Ruble
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	1,25%,1,75%,2,25%
s015 r090 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Russian Ruble
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	1,25%
s015 r090 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Russian Ruble
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	1,25%
s015 r100 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Russian Ruble
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	1,75%
s015 r100 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Russian Ruble

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s015 r100 c040	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	1,75%
s015 r110 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Russian Ruble
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	2,25%
s015 r110 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Russian Ruble
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	2,25%
s015 r120 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Russian Ruble
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	2,75%,3,25%,3,75%,4,5%,5,25%,6%,8%,12,5%
s015 r120 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Russian Ruble
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	2,75%,3,25%,3,75%,4,5%,5,25%,6%,8%,12,5%
s015 r120 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Russian Ruble
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	2,75%,3,25%,3,75%,4,5%,5,25%,6%,8%,12,5%

s015 r120 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Russian Ruble
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	2,75%,3,25%,3,75%,4,5%,5,25%,6%,8%,12,5%
s015 r130 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Russian Ruble
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	2,75%
s015 r130 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Russian Ruble
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	2,75%
s015 r140 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Russian Ruble
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	3,25%
s015 r140 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Russian Ruble
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	3,25%
s015 r150 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach

s015 r150 c030

Type of risk	General risk for debt instruments
Currency of the exposure	Russian Ruble
Positions in the instrument	Long position
Prudential portfolio	Trading book
Risk weights	3,75%

s015 r150 c040

Metric	Value used for market risk, net [mi]
Main category	Instruments subject to market risk
Approach	Maturity-based approach
Type of risk	General risk for debt instruments
Currency of the exposure	Russian Ruble
Positions in the instrument	Short position
Prudential portfolio	Trading book
Risk weights	3,75%

s015 r160 c030

Metric	Value used for market risk, net [mi]
Main category	Instruments subject to market risk
Approach	Maturity-based approach
Type of risk	General risk for debt instruments
Currency of the exposure	Russian Ruble
Positions in the instrument	Long position
Prudential portfolio	Trading book
Risk weights	4,5%

s015 r160 c040

Metric	Value used for market risk, net [mi]
Main category	Instruments subject to market risk
Approach	Maturity-based approach
Type of risk	General risk for debt instruments
Currency of the exposure	Russian Ruble
Positions in the instrument	Short position
Prudential portfolio	Trading book
Risk weights	4,5%

s015 r170 c030

Metric	Value used for market risk, net [mi]
Main category	Instruments subject to market risk
Approach	Maturity-based approach
Type of risk	General risk for debt instruments
Currency of the exposure	Russian Ruble
Positions in the instrument	Long position
Prudential portfolio	Trading book
Risk weights	5,25%

s015 r170 c040

Metric	Value used for market risk, net [mi]
Main category	Instruments subject to market risk
Approach	Maturity-based approach
Type of risk	General risk for debt instruments
Currency of the exposure	Russian Ruble
Positions in the instrument	Short position

s015 r170 c040	Prudential portfolio	Trading book
	Risk weights	5,25%
s015 r180 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Russian Ruble
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	6%
s015 r180 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Russian Ruble
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	6%
s015 r190 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Russian Ruble
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	8%
s015 r190 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Russian Ruble
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	8%
s015 r200 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Russian Ruble
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	12,5%
s015 r200 c040	Metric	Value used for market risk, net [mi]

s015 r200 c040	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Russian Ruble
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	12,5%
s015 r210 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Russian Ruble
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s015 r210 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Russian Ruble
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s015 r210 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Russian Ruble
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s015 r210 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Russian Ruble
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s015 r210 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Russian Ruble
	Prudential portfolio	Trading book
s015 r210 c060	Metric	Own funds requirements [mi]
	Main category	Instruments subject to market risk

s015 r210 c060	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Russian Ruble
	Prudential portfolio	Trading book

s015 r220 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Russian Ruble
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	Computable risk weights Zone 1

s015 r220 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Russian Ruble
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	Computable risk weights Zone 1

s015 r220 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Russian Ruble
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	Computable risk weights Zone 1

s015 r220 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Russian Ruble
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	Computable risk weights Zone 1

s015 r230 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Russian Ruble
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

s015 r230 c010	Risk weights	Computable risk weights Zone 2
s015 r230 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Russian Ruble
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	Computable risk weights Zone 2
s015 r230 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Russian Ruble
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	Computable risk weights Zone 2
s015 r230 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Russian Ruble
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	Computable risk weights Zone 2
s015 r240 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Russian Ruble
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	Computable risk weights Zone 3
s015 r240 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Russian Ruble
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	Computable risk weights Zone 3
s015 r240 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk

s015 r240 c030

Approach	Duration-based approach
Type of risk	General risk for debt instruments
Currency of the exposure	Russian Ruble
Positions in the instrument	Long position
Prudential portfolio	Trading book
Risk weights	Computable risk weights Zone 3

s015 r240 c040

Metric	Value used for market risk, net [mi]
Main category	Instruments subject to market risk
Approach	Duration-based approach
Type of risk	General risk for debt instruments
Currency of the exposure	Russian Ruble
Positions in the instrument	Short position
Prudential portfolio	Trading book
Risk weights	Computable risk weights Zone 3

s015 r250 c010

Metric	Value used for market risk, gross [mi]
Main category	Instruments subject to market risk
Approach	Approaches for specific risk for debt instruments
Type of risk	Specific risk for debt instruments
Currency of the exposure	Russian Ruble
Positions in the instrument	Long position
Prudential portfolio	Trading book

s015 r250 c020

Metric	Value used for market risk, gross [mi]
Main category	Instruments subject to market risk
Approach	Approaches for specific risk for debt instruments
Type of risk	Specific risk for debt instruments
Currency of the exposure	Russian Ruble
Positions in the instrument	Short position
Prudential portfolio	Trading book

s015 r250 c030

Metric	Value used for market risk, net [mi]
Main category	Instruments subject to market risk
Approach	Approaches for specific risk for debt instruments
Type of risk	Specific risk for debt instruments
Currency of the exposure	Russian Ruble
Positions in the instrument	Long position
Prudential portfolio	Trading book

s015 r250 c040

Metric	Value used for market risk, net [mi]
Main category	Instruments subject to market risk
Approach	Approaches for specific risk for debt instruments
Type of risk	Specific risk for debt instruments
Currency of the exposure	Russian Ruble
Positions in the instrument	Short position
Prudential portfolio	Trading book

s015 r250 c050

Metric	Value used for market risk, subject to capital charge [mi]

s015 r250 c050		
	Main category	Instruments subject to market risk
	Approach	Approaches for specific risk for debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Russian Ruble
	Prudential portfolio	Trading book
s015 r250 c060		
	Metric	Own funds requirements [mi]
	Main category	Instruments subject to market risk
	Approach	Approaches for specific risk for debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Russian Ruble
	Prudential portfolio	Trading book
s015 r251 c040		
	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Russian Ruble
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s015 r251 c060		
	Metric	Own funds requirements [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Russian Ruble
	Prudential portfolio	Trading book
s015 r260 c010		
	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Russian Ruble
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	0%
s015 r260 c020		
	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Russian Ruble
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	0%
s015 r260 c030		
	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments

s015 r260 c030	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Russian Ruble
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	0%
s015 r260 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Russian Ruble
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	0%
s015 r260 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Russian Ruble
	Prudential portfolio	Trading book
	Risk weights	0%
s015 r260 c060	Metric	Own funds requirements [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Russian Ruble
	Prudential portfolio	Trading book
	Risk weights	0%
s015 r270 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Russian Ruble
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	0,25%,1%,1,6%
s015 r270 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Russian Ruble
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	0,25%,1%,1,6%

s015 r270 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Russian Ruble
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	0,25%,1%,1,6%
s015 r270 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Russian Ruble
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	0,25%,1%,1,6%
s015 r270 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Russian Ruble
	Prudential portfolio	Trading book
	Risk weights	0,25%,1%,1,6%
s015 r270 c060	Metric	Own funds requirements [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Russian Ruble
	Prudential portfolio	Trading book
	Risk weights	0,25%,1%,1,6%
s015 r280 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Russian Ruble
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	0,25%
s015 r280 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Russian Ruble

s015 r280 c020	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	0,25%
s015 r280 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Russian Ruble
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	0,25%
s015 r280 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Russian Ruble
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	0,25%
s015 r280 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Russian Ruble
	Prudential portfolio	Trading book
	Risk weights	0,25%
s015 r280 c060	Metric	Own funds requirements [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Russian Ruble
	Prudential portfolio	Trading book
	Risk weights	0,25%
s015 r290 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Russian Ruble
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	1%
s015 r290 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk

s015 r290 c020	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Russian Ruble
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	1%
s015 r290 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Russian Ruble
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	1%
s015 r290 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Russian Ruble
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	1%
s015 r290 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Russian Ruble
	Prudential portfolio	Trading book
	Risk weights	1%
s015 r290 c060	Metric	Own funds requirements [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Russian Ruble
	Prudential portfolio	Trading book
	Risk weights	1%
s015 r300 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Russian Ruble
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

s015 r300 c010	Risk weights	1,6%
s015 r300 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Russian Ruble
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	1,6%
s015 r300 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Russian Ruble
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	1,6%
s015 r300 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Russian Ruble
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	1,6%
s015 r300 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Russian Ruble
	Prudential portfolio	Trading book
	Risk weights	1,6%
s015 r300 c060	Metric	Own funds requirements [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Russian Ruble
	Prudential portfolio	Trading book
	Risk weights	1,6%
s015 r310 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments

s015 r310 c010	Currency of the exposure	Russian Ruble
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	8%
s015 r310 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Russian Ruble
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	8%
s015 r310 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Russian Ruble
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	8%
s015 r310 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Russian Ruble
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	8%
s015 r310 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Russian Ruble
	Prudential portfolio	Trading book
	Risk weights	8%
s015 r310 c060	Metric	Own funds requirements [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Russian Ruble
	Prudential portfolio	Trading book
	Risk weights	8%
s015 r320 c010	Metric	Value used for market risk, gross [mi]

s015 r320 c010	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Russian Ruble
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	12%

s015 r320 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Russian Ruble
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	12%

s015 r320 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Russian Ruble
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	12%

s015 r320 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Russian Ruble
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	12%

s015 r320 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Russian Ruble
	Prudential portfolio	Trading book
	Risk weights	12%

s015 r320 c060	Metric	Own funds requirements [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Russian Ruble

s015 r320 c060	Prudential portfolio	Trading book	
	Risk weights	12%	
s015 r321 c010	Metric	Value used for market risk, gross [mi]	
	Main category	N-th to default credit derivatives	
	Approach	Approach for specific risk for non securitisation debt instruments	
	Type of risk	Specific risk for debt instruments	
	Currency of the exposure	Russian Ruble	
	Positions in the instrument	Long position	
	Prudential portfolio	Trading book	
	Use of external ratings	Direct issue credit assessment	
s015 r321 c020	Metric	Value used for market risk, gross [mi]	
	Main category	N-th to default credit derivatives	
	Approach	Approach for specific risk for non securitisation debt instruments	
	Type of risk	Specific risk for debt instruments	
	Currency of the exposure	Russian Ruble	
	Positions in the instrument	Short position	
	Prudential portfolio	Trading book	
	Use of external ratings	Direct issue credit assessment	
s015 r321 c030	Metric	Value used for market risk, net [mi]	
	Main category	N-th to default credit derivatives	
	Approach	Approach for specific risk for non securitisation debt instruments	
	Type of risk	Specific risk for debt instruments	
	Currency of the exposure	Russian Ruble	
	Positions in the instrument	Long position	
	Prudential portfolio	Trading book	
	Use of external ratings	Direct issue credit assessment	
s015 r321 c040	Metric	Value used for market risk, net [mi]	
	Main category	N-th to default credit derivatives	
	Approach	Approach for specific risk for non securitisation debt instruments	
	Type of risk	Specific risk for debt instruments	
	Currency of the exposure	Russian Ruble	
	Positions in the instrument	Short position	
	Prudential portfolio	Trading book	
	Use of external ratings	Direct issue credit assessment	
s015 r321 c050	Metric	Value used for market risk, subject to capital charge [mi]	
	Main category	N-th to default credit derivatives	
	Approach	Approach for specific risk for non securitisation debt instruments	
	Type of risk	Specific risk for debt instruments	
	Currency of the exposure	Russian Ruble	
	Prudential portfolio	Trading book	
	Use of external ratings	Direct issue credit assessment	
s015 r321 c060	Metric	Own funds requirements [mi]	
	Main category	N-th to default credit derivatives	

s015 r321 c060	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Russian Ruble
	Prudential portfolio	Trading book
	Use of external ratings	Direct issue credit assessment
s015 r325 c060	Metric	Own funds requirements [mi]
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Russian Ruble
	Prudential portfolio	Trading book
s015 r330 c060	Metric	Own funds requirements [mi]
	Main category	Instruments in the CTP
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Russian Ruble
	Prudential portfolio	Trading book
s015 r340 c060	Metric	Own funds requirements [mi]
	Main category	CIUs
	Approach	Particular approach for CIUs reported as debt instruments
	Type of risk	Market not look-through CIUs risk
	Currency of the exposure	Russian Ruble
	Prudential portfolio	Trading book
s015 r350 c060	Metric	Own funds requirements [mi]
	Main category	Options and warrants
	Approach	Approaches for options
	Type of risk	Interest rate risk
	Currency of the exposure	Russian Ruble
	Prudential portfolio	Trading book
s015 r360 c010	Metric	Value used for market risk, gross [mi]
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Interest rate risk
	Currency of the exposure	Russian Ruble
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s015 r360 c020	Metric	Value used for market risk, gross [mi]
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Interest rate risk
	Currency of the exposure	Russian Ruble
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

s015 r360 c030	Metric	Value used for market risk, net [mi]
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Interest rate risk
	Currency of the exposure	Russian Ruble
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

s015 r360 c040	Metric	Value used for market risk, net [mi]
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Interest rate risk
	Currency of the exposure	Russian Ruble
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

s015 r360 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Interest rate risk
	Currency of the exposure	Russian Ruble
	Prudential portfolio	Trading book

s015 r360 c060	Metric	Own funds requirements [mi]
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Interest rate risk
	Currency of the exposure	Russian Ruble
	Prudential portfolio	Trading book

s015 r360 c070	Metric	Total risk exposure amount [mi]
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Interest rate risk
	Currency of the exposure	Russian Ruble
	Prudential portfolio	Trading book

s015 r370 c010	Metric	Value used for market risk, gross [mi]
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Interest rate risk
	Currency of the exposure	Russian Ruble
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

s015 r370 c020	Metric	Value used for market risk, gross [mi]
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Interest rate risk

s015 r370 c020	Currency of the exposure	Russian Ruble
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s015 r370 c030	Metric	Value used for market risk, net [mi]
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Interest rate risk
	Currency of the exposure	Russian Ruble
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s015 r370 c040	Metric	Value used for market risk, net [mi]
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Interest rate risk
	Currency of the exposure	Russian Ruble
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s015 r370 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Interest rate risk
	Currency of the exposure	Russian Ruble
	Prudential portfolio	Trading book
s015 r370 c060	Metric	Own funds requirements [mi]
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Interest rate risk
	Currency of the exposure	Russian Ruble
	Prudential portfolio	Trading book
s015 r370 c070	Metric	Total risk exposure amount [mi]
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Interest rate risk
	Currency of the exposure	Russian Ruble
	Prudential portfolio	Trading book
s015 r380 c010	Metric	Value used for market risk, gross [mi]
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Interest rate risk
	Currency of the exposure	Russian Ruble
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s015 r380 c020	Metric	Value used for market risk, gross [mi]

s015 r380 c020	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Interest rate risk
	Currency of the exposure	Russian Ruble
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s015 r380 c030	Metric	Value used for market risk, net [mi]
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Interest rate risk
	Currency of the exposure	Russian Ruble
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s015 r380 c040	Metric	Value used for market risk, net [mi]
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Interest rate risk
	Currency of the exposure	Russian Ruble
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s015 r380 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Interest rate risk
	Currency of the exposure	Russian Ruble
	Prudential portfolio	Trading book
s015 r380 c060	Metric	Own funds requirements [mi]
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Interest rate risk
	Currency of the exposure	Russian Ruble
	Prudential portfolio	Trading book
s015 r380 c070	Metric	Total risk exposure amount [mi]
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Interest rate risk
	Currency of the exposure	Russian Ruble
	Prudential portfolio	Trading book
s015 r390 c010	Metric	Value used for market risk, gross [mi]
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Interest rate risk
	Currency of the exposure	Russian Ruble

s015 r390 c010	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s015 r390 c020	Metric	Value used for market risk, gross [mi]
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Interest rate risk
	Currency of the exposure	Russian Ruble
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s015 r390 c030	Metric	Value used for market risk, net [mi]
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Interest rate risk
	Currency of the exposure	Russian Ruble
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s015 r390 c040	Metric	Value used for market risk, net [mi]
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Interest rate risk
	Currency of the exposure	Russian Ruble
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s015 r390 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Interest rate risk
	Currency of the exposure	Russian Ruble
	Prudential portfolio	Trading book
s015 r390 c060	Metric	Own funds requirements [mi]
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Interest rate risk
	Currency of the exposure	Russian Ruble
	Prudential portfolio	Trading book
s015 r390 c070	Metric	Total risk exposure amount [mi]
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Interest rate risk
	Currency of the exposure	Russian Ruble
	Prudential portfolio	Trading book
s016 r010 c060	Metric	Own funds requirements [mi]
	Main category	Instruments subject to market risk

s016 r010 c060	Approach	Standardised approaches for market risk
	Type of risk	Interest rate risk
	Currency of the exposure	Serbian Dinar
	Prudential portfolio	Trading book
s016 r010 c070	Metric	Total risk exposure amount [mi]
	Main category	Instruments subject to market risk
	Approach	Standardised approaches for market risk
	Type of risk	Interest rate risk
	Currency of the exposure	Serbian Dinar
	Prudential portfolio	Trading book
s016 r011 c060	Metric	Own funds requirements [mi]
	Main category	Instruments subject to market risk
	Approach	Approaches for general risk for debt instruments
	Type of risk	General risk for debt instruments
	Currency of the exposure	Serbian Dinar
	Prudential portfolio	Trading book
s016 r012 c010	Metric	Value used for market risk, gross [mi]
	Main category	Derivatives
	Approach	Approaches for general risk for debt instruments
	Type of risk	General risk for debt instruments
	Currency of the exposure	Serbian Dinar
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s016 r012 c020	Metric	Value used for market risk, gross [mi]
	Main category	Derivatives
	Approach	Approaches for general risk for debt instruments
	Type of risk	General risk for debt instruments
	Currency of the exposure	Serbian Dinar
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s016 r013 c010	Metric	Value used for market risk, gross [mi]
	Main category	Assets and liabilities other than derivatives
	Approach	Approaches for general risk for debt instruments
	Type of risk	General risk for debt instruments
	Currency of the exposure	Serbian Dinar
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s016 r013 c020	Metric	Value used for market risk, gross [mi]
	Main category	Assets and liabilities other than derivatives
	Approach	Approaches for general risk for debt instruments
	Type of risk	General risk for debt instruments
	Currency of the exposure	Serbian Dinar
	Positions in the instrument	Short position

s016 r013 c020	Prudential portfolio	Trading book
s016 r020 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Serbian Dinar
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s016 r020 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Serbian Dinar
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s016 r020 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Serbian Dinar
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s016 r020 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Serbian Dinar
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s016 r020 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Serbian Dinar
	Prudential portfolio	Trading book
s016 r020 c060	Metric	Own funds requirements [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Serbian Dinar
	Prudential portfolio	Trading book
s016 r030 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk

s016 r030 c010	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Serbian Dinar
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	0%,0.2%,0.4%,0.7%
s016 r030 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Serbian Dinar
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	0%,0.2%,0.4%,0.7%
s016 r030 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Serbian Dinar
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	0%,0.2%,0.4%,0.7%
s016 r030 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Serbian Dinar
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	0%,0.2%,0.4%,0.7%
s016 r040 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Serbian Dinar
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	0%
s016 r040 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Serbian Dinar

s016 r040 c040

Positions in the instrument	Short position
Prudential portfolio	Trading book
Risk weights	0%

s016 r050 c030

Metric	Value used for market risk, net [mi]
Main category	Instruments subject to market risk
Approach	Maturity-based approach
Type of risk	General risk for debt instruments
Currency of the exposure	Serbian Dinar
Positions in the instrument	Long position
Prudential portfolio	Trading book
Risk weights	0,2%

s016 r050 c040

Metric	Value used for market risk, net [mi]
Main category	Instruments subject to market risk
Approach	Maturity-based approach
Type of risk	General risk for debt instruments
Currency of the exposure	Serbian Dinar
Positions in the instrument	Short position
Prudential portfolio	Trading book
Risk weights	0,2%

s016 r060 c030

Metric	Value used for market risk, net [mi]
Main category	Instruments subject to market risk
Approach	Maturity-based approach
Type of risk	General risk for debt instruments
Currency of the exposure	Serbian Dinar
Positions in the instrument	Long position
Prudential portfolio	Trading book
Risk weights	0,4%

s016 r060 c040

Metric	Value used for market risk, net [mi]
Main category	Instruments subject to market risk
Approach	Maturity-based approach
Type of risk	General risk for debt instruments
Currency of the exposure	Serbian Dinar
Positions in the instrument	Short position
Prudential portfolio	Trading book
Risk weights	0,4%

s016 r070 c030

Metric	Value used for market risk, net [mi]
Main category	Instruments subject to market risk
Approach	Maturity-based approach
Type of risk	General risk for debt instruments
Currency of the exposure	Serbian Dinar
Positions in the instrument	Long position
Prudential portfolio	Trading book
Risk weights	0,7%

s016 r070 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Serbian Dinar
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	0,7%
s016 r080 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Serbian Dinar
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	1,25%,1,75%,2,25%
s016 r080 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Serbian Dinar
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	1,25%,1,75%,2,25%
s016 r080 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Serbian Dinar
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	1,25%,1,75%,2,25%
s016 r080 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Serbian Dinar
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	1,25%,1,75%,2,25%
s016 r090 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach

s016 r090 c030	Type of risk	General risk for debt instruments
	Currency of the exposure	Serbian Dinar
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	1,25%
s016 r090 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Serbian Dinar
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	1,25%
s016 r100 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Serbian Dinar
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	1,75%
s016 r100 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Serbian Dinar
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	1,75%
s016 r110 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Serbian Dinar
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	2,25%
s016 r110 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Serbian Dinar
	Positions in the instrument	Short position

s016 r110 c040	Prudential portfolio	Trading book
	Risk weights	2,25%

s016 r120 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Serbian Dinar
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	2,75%,3,25%,3,75%,4,5%,5,25%,6%,8%,12,5%

s016 r120 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Serbian Dinar
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	2,75%,3,25%,3,75%,4,5%,5,25%,6%,8%,12,5%

s016 r120 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Serbian Dinar
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	2,75%,3,25%,3,75%,4,5%,5,25%,6%,8%,12,5%

s016 r120 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Serbian Dinar
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	2,75%,3,25%,3,75%,4,5%,5,25%,6%,8%,12,5%

s016 r130 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Serbian Dinar
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	2,75%

s016 r130 c040	Metric	Value used for market risk, net [mi]

s016 r130 c040

Main category	Instruments subject to market risk
Approach	Maturity-based approach
Type of risk	General risk for debt instruments
Currency of the exposure	Serbian Dinar
Positions in the instrument	Short position
Prudential portfolio	Trading book
Risk weights	2,75%

s016 r140 c030

Metric	Value used for market risk, net [mi]
Main category	Instruments subject to market risk
Approach	Maturity-based approach
Type of risk	General risk for debt instruments
Currency of the exposure	Serbian Dinar
Positions in the instrument	Long position
Prudential portfolio	Trading book
Risk weights	3,25%

s016 r140 c040

Metric	Value used for market risk, net [mi]
Main category	Instruments subject to market risk
Approach	Maturity-based approach
Type of risk	General risk for debt instruments
Currency of the exposure	Serbian Dinar
Positions in the instrument	Short position
Prudential portfolio	Trading book
Risk weights	3,25%

s016 r150 c030

Metric	Value used for market risk, net [mi]
Main category	Instruments subject to market risk
Approach	Maturity-based approach
Type of risk	General risk for debt instruments
Currency of the exposure	Serbian Dinar
Positions in the instrument	Long position
Prudential portfolio	Trading book
Risk weights	3,75%

s016 r150 c040

Metric	Value used for market risk, net [mi]
Main category	Instruments subject to market risk
Approach	Maturity-based approach
Type of risk	General risk for debt instruments
Currency of the exposure	Serbian Dinar
Positions in the instrument	Short position
Prudential portfolio	Trading book
Risk weights	3,75%

s016 r160 c030

Metric	Value used for market risk, net [mi]
Main category	Instruments subject to market risk
Approach	Maturity-based approach
Type of risk	General risk for debt instruments

s016 r160 c030

Currency of the exposure	Serbian Dinar
Positions in the instrument	Long position
Prudential portfolio	Trading book
Risk weights	4,5%

s016 r160 c040

Metric	Value used for market risk, net [mi]
Main category	Instruments subject to market risk
Approach	Maturity-based approach
Type of risk	General risk for debt instruments
Currency of the exposure	Serbian Dinar
Positions in the instrument	Short position
Prudential portfolio	Trading book
Risk weights	4,5%

s016 r170 c030

Metric	Value used for market risk, net [mi]
Main category	Instruments subject to market risk
Approach	Maturity-based approach
Type of risk	General risk for debt instruments
Currency of the exposure	Serbian Dinar
Positions in the instrument	Long position
Prudential portfolio	Trading book
Risk weights	5,25%

s016 r170 c040

Metric	Value used for market risk, net [mi]
Main category	Instruments subject to market risk
Approach	Maturity-based approach
Type of risk	General risk for debt instruments
Currency of the exposure	Serbian Dinar
Positions in the instrument	Short position
Prudential portfolio	Trading book
Risk weights	5,25%

s016 r180 c030

Metric	Value used for market risk, net [mi]
Main category	Instruments subject to market risk
Approach	Maturity-based approach
Type of risk	General risk for debt instruments
Currency of the exposure	Serbian Dinar
Positions in the instrument	Long position
Prudential portfolio	Trading book
Risk weights	6%

s016 r180 c040

Metric	Value used for market risk, net [mi]
Main category	Instruments subject to market risk
Approach	Maturity-based approach
Type of risk	General risk for debt instruments
Currency of the exposure	Serbian Dinar
Positions in the instrument	Short position
Prudential portfolio	Trading book

s016 r180 c040	Risk weights	6%
s016 r190 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Serbian Dinar
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	8%
s016 r190 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Serbian Dinar
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	8%
s016 r200 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Serbian Dinar
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	12,5%
s016 r200 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Serbian Dinar
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	12,5%
s016 r210 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Serbian Dinar
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s016 r210 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach

s016 r210 c020	Type of risk	General risk for debt instruments
	Currency of the exposure	Serbian Dinar
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s016 r210 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Serbian Dinar
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s016 r210 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Serbian Dinar
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s016 r210 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Serbian Dinar
	Prudential portfolio	Trading book
s016 r210 c060	Metric	Own funds requirements [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Serbian Dinar
	Prudential portfolio	Trading book
s016 r220 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Serbian Dinar
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	Computable risk weights Zone 1
s016 r220 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Serbian Dinar

s016 r220 c020	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	Computable risk weights Zone 1

s016 r220 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Serbian Dinar
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	Computable risk weights Zone 1

s016 r220 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Serbian Dinar
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	Computable risk weights Zone 1

s016 r230 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Serbian Dinar
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	Computable risk weights Zone 2

s016 r230 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Serbian Dinar
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	Computable risk weights Zone 2

s016 r230 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Serbian Dinar
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	Computable risk weights Zone 2

s016 r230 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Serbian Dinar
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	Computable risk weights Zone 2
s016 r240 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Serbian Dinar
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	Computable risk weights Zone 3
s016 r240 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Serbian Dinar
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	Computable risk weights Zone 3
s016 r240 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Serbian Dinar
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	Computable risk weights Zone 3
s016 r240 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Serbian Dinar
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	Computable risk weights Zone 3
s016 r250 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approaches for specific risk for debt instruments

s016 r250 c010	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Serbian Dinar
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s016 r250 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approaches for specific risk for debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Serbian Dinar
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s016 r250 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approaches for specific risk for debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Serbian Dinar
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s016 r250 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approaches for specific risk for debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Serbian Dinar
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s016 r250 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Instruments subject to market risk
	Approach	Approaches for specific risk for debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Serbian Dinar
	Prudential portfolio	Trading book
s016 r250 c060	Metric	Own funds requirements [mi]
	Main category	Instruments subject to market risk
	Approach	Approaches for specific risk for debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Serbian Dinar
	Prudential portfolio	Trading book
s016 r251 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Serbian Dinar
	Positions in the instrument	Short position

s016 r251 c040	Prudential portfolio		Trading book
s016 r251 c060	Metric		Own funds requirements [mi]
	Main category		Instruments subject to market risk
	Approach		Approach for specific risk for non securitisation debt instruments
	Type of risk		Specific risk for debt instruments
	Currency of the exposure		Serbian Dinar
	Prudential portfolio		Trading book
s016 r260 c010	Metric		Value used for market risk, gross [mi]
	Main category		Instruments subject to market risk
	Approach		Approach for specific risk for non securitisation debt instruments
	Type of risk		Specific risk for debt instruments
	Currency of the exposure		Serbian Dinar
	Positions in the instrument		Long position
	Prudential portfolio		Trading book
	Risk weights		0%
s016 r260 c020	Metric		Value used for market risk, gross [mi]
	Main category		Instruments subject to market risk
	Approach		Approach for specific risk for non securitisation debt instruments
	Type of risk		Specific risk for debt instruments
	Currency of the exposure		Serbian Dinar
	Positions in the instrument		Short position
	Prudential portfolio		Trading book
	Risk weights		0%
s016 r260 c030	Metric		Value used for market risk, net [mi]
	Main category		Instruments subject to market risk
	Approach		Approach for specific risk for non securitisation debt instruments
	Type of risk		Specific risk for debt instruments
	Currency of the exposure		Serbian Dinar
	Positions in the instrument		Long position
	Prudential portfolio		Trading book
	Risk weights		0%
s016 r260 c040	Metric		Value used for market risk, net [mi]
	Main category		Instruments subject to market risk
	Approach		Approach for specific risk for non securitisation debt instruments
	Type of risk		Specific risk for debt instruments
	Currency of the exposure		Serbian Dinar
	Positions in the instrument		Short position
	Prudential portfolio		Trading book
	Risk weights		0%
s016 r260 c050	Metric		Value used for market risk, subject to capital charge [mi]
	Main category		Instruments subject to market risk
	Approach		Approach for specific risk for non securitisation debt instruments
	Type of risk		Specific risk for debt instruments

s016 r260 c050	Currency of the exposure	Serbian Dinar
	Prudential portfolio	Trading book
	Risk weights	0%
s016 r260 c060	Metric	Own funds requirements [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Serbian Dinar
	Prudential portfolio	Trading book
	Risk weights	0%
s016 r270 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Serbian Dinar
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	0,25%,1%,1,6%
s016 r270 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Serbian Dinar
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	0,25%,1%,1,6%
s016 r270 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Serbian Dinar
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	0,25%,1%,1,6%
s016 r270 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Serbian Dinar
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	0,25%,1%,1,6%
s016 r270 c050	Metric	Value used for market risk, subject to capital charge [mi]

s016 r270 c050	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Serbian Dinar
	Prudential portfolio	Trading book
	Risk weights	0,25%,1%,1,6%
s016 r270 c060	Metric	Own funds requirements [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Serbian Dinar
	Prudential portfolio	Trading book
	Risk weights	0,25%,1%,1,6%
s016 r280 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Serbian Dinar
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	0,25%
s016 r280 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Serbian Dinar
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	0,25%
s016 r280 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Serbian Dinar
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	0,25%
s016 r280 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Serbian Dinar
	Positions in the instrument	Short position

s016 r280 c040	Prudential portfolio	Trading book
	Risk weights	0,25%
s016 r280 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Serbian Dinar
	Prudential portfolio	Trading book
	Risk weights	0,25%
s016 r280 c060	Metric	Own funds requirements [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Serbian Dinar
	Prudential portfolio	Trading book
	Risk weights	0,25%
s016 r290 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Serbian Dinar
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	1%
s016 r290 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Serbian Dinar
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	1%
s016 r290 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Serbian Dinar
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	1%
s016 r290 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments

s016 r290 c040	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Serbian Dinar
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	1%
s016 r290 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Serbian Dinar
	Prudential portfolio	Trading book
	Risk weights	1%
s016 r290 c060	Metric	Own funds requirements [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Serbian Dinar
	Prudential portfolio	Trading book
	Risk weights	1%
s016 r300 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Serbian Dinar
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	1,6%
s016 r300 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Serbian Dinar
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	1,6%
s016 r300 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Serbian Dinar
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	1,6%

s016 r300 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Serbian Dinar
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	1,6%
s016 r300 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Serbian Dinar
	Prudential portfolio	Trading book
	Risk weights	1,6%
s016 r300 c060	Metric	Own funds requirements [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Serbian Dinar
	Prudential portfolio	Trading book
	Risk weights	1,6%
s016 r310 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Serbian Dinar
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	8%
s016 r310 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Serbian Dinar
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	8%
s016 r310 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Serbian Dinar

s016 r310 c030	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	8%

s016 r310 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Serbian Dinar
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	8%

s016 r310 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Serbian Dinar
	Prudential portfolio	Trading book
	Risk weights	8%

s016 r310 c060	Metric	Own funds requirements [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Serbian Dinar
	Prudential portfolio	Trading book
	Risk weights	8%

s016 r320 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Serbian Dinar
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	12%

s016 r320 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Serbian Dinar
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	12%

s016 r320 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk

s016 r320 c030	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Serbian Dinar
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	12%
s016 r320 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Serbian Dinar
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	12%
s016 r320 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Serbian Dinar
	Prudential portfolio	Trading book
	Risk weights	12%
s016 r320 c060	Metric	Own funds requirements [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Serbian Dinar
	Prudential portfolio	Trading book
	Risk weights	12%
s016 r321 c010	Metric	Value used for market risk, gross [mi]
	Main category	N-th to default credit derivatives
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Serbian Dinar
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Use of external ratings	Direct issue credit assessment
s016 r321 c020	Metric	Value used for market risk, gross [mi]
	Main category	N-th to default credit derivatives
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Serbian Dinar
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

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s016 r321 c020	Use of external ratings	Direct issue credit assessment
s016 r321 c030	Metric	Value used for market risk, net [mi]
	Main category	N-th to default credit derivatives
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Serbian Dinar
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Use of external ratings	Direct issue credit assessment
s016 r321 c040	Metric	Value used for market risk, net [mi]
	Main category	N-th to default credit derivatives
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Serbian Dinar
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Use of external ratings	Direct issue credit assessment
s016 r321 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	N-th to default credit derivatives
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Serbian Dinar
	Prudential portfolio	Trading book
	Use of external ratings	Direct issue credit assessment
s016 r321 c060	Metric	Own funds requirements [mi]
	Main category	N-th to default credit derivatives
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Serbian Dinar
	Prudential portfolio	Trading book
	Use of external ratings	Direct issue credit assessment
s016 r325 c060	Metric	Own funds requirements [mi]
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Serbian Dinar
	Prudential portfolio	Trading book
s016 r330 c060	Metric	Own funds requirements [mi]
	Main category	Instruments in the CTP
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Serbian Dinar
	Prudential portfolio	Trading book

s016 r340 c060	Metric	Own funds requirements [mi]
	Main category	CIUs
	Approach	Particular approach for CIUs reported as debt instruments
	Type of risk	Market not look-through CIUs risk
	Currency of the exposure	Serbian Dinar
	Prudential portfolio	Trading book
s016 r350 c060	Metric	Own funds requirements [mi]
	Main category	Options and warrants
	Approach	Approaches for options
	Type of risk	Interest rate risk
	Currency of the exposure	Serbian Dinar
	Prudential portfolio	Trading book
s016 r360 c010	Metric	Value used for market risk, gross [mi]
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Interest rate risk
	Currency of the exposure	Serbian Dinar
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s016 r360 c020	Metric	Value used for market risk, gross [mi]
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Interest rate risk
	Currency of the exposure	Serbian Dinar
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s016 r360 c030	Metric	Value used for market risk, net [mi]
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Interest rate risk
	Currency of the exposure	Serbian Dinar
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s016 r360 c040	Metric	Value used for market risk, net [mi]
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Interest rate risk
	Currency of the exposure	Serbian Dinar
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s016 r360 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Options and warrants
	Approach	Simplified method

s016 r360 c050	Type of risk	Interest rate risk
	Currency of the exposure	Serbian Dinar
	Prudential portfolio	Trading book
s016 r360 c060	Metric	Own funds requirements [mi]
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Interest rate risk
	Currency of the exposure	Serbian Dinar
	Prudential portfolio	Trading book
s016 r360 c070	Metric	Total risk exposure amount [mi]
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Interest rate risk
	Currency of the exposure	Serbian Dinar
	Prudential portfolio	Trading book
s016 r370 c010	Metric	Value used for market risk, gross [mi]
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Interest rate risk
	Currency of the exposure	Serbian Dinar
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s016 r370 c020	Metric	Value used for market risk, gross [mi]
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Interest rate risk
	Currency of the exposure	Serbian Dinar
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s016 r370 c030	Metric	Value used for market risk, net [mi]
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Interest rate risk
	Currency of the exposure	Serbian Dinar
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s016 r370 c040	Metric	Value used for market risk, net [mi]
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Interest rate risk
	Currency of the exposure	Serbian Dinar
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

s016 r370 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Interest rate risk
	Currency of the exposure	Serbian Dinar
	Prudential portfolio	Trading book
s016 r370 c060	Metric	Own funds requirements [mi]
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Interest rate risk
	Currency of the exposure	Serbian Dinar
	Prudential portfolio	Trading book
s016 r370 c070	Metric	Total risk exposure amount [mi]
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Interest rate risk
	Currency of the exposure	Serbian Dinar
	Prudential portfolio	Trading book
s016 r380 c010	Metric	Value used for market risk, gross [mi]
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Interest rate risk
	Currency of the exposure	Serbian Dinar
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s016 r380 c020	Metric	Value used for market risk, gross [mi]
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Interest rate risk
	Currency of the exposure	Serbian Dinar
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s016 r380 c030	Metric	Value used for market risk, net [mi]
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Interest rate risk
	Currency of the exposure	Serbian Dinar
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s016 r380 c040	Metric	Value used for market risk, net [mi]
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Interest rate risk

s016 r380 c040	Currency of the exposure	Serbian Dinar
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s016 r380 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Interest rate risk
	Currency of the exposure	Serbian Dinar
	Prudential portfolio	Trading book
s016 r380 c060	Metric	Own funds requirements [mi]
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Interest rate risk
	Currency of the exposure	Serbian Dinar
	Prudential portfolio	Trading book
s016 r380 c070	Metric	Total risk exposure amount [mi]
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Interest rate risk
	Currency of the exposure	Serbian Dinar
	Prudential portfolio	Trading book
s016 r390 c010	Metric	Value used for market risk, gross [mi]
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Interest rate risk
	Currency of the exposure	Serbian Dinar
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s016 r390 c020	Metric	Value used for market risk, gross [mi]
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Interest rate risk
	Currency of the exposure	Serbian Dinar
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s016 r390 c030	Metric	Value used for market risk, net [mi]
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Interest rate risk
	Currency of the exposure	Serbian Dinar
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s016 r390 c040	Metric	Value used for market risk, net [mi]

s016 r390 c040	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Interest rate risk
	Currency of the exposure	Serbian Dinar
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s016 r390 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Interest rate risk
	Currency of the exposure	Serbian Dinar
	Prudential portfolio	Trading book
s016 r390 c060	Metric	Own funds requirements [mi]
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Interest rate risk
	Currency of the exposure	Serbian Dinar
	Prudential portfolio	Trading book
s016 r390 c070	Metric	Total risk exposure amount [mi]
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Interest rate risk
	Currency of the exposure	Serbian Dinar
	Prudential portfolio	Trading book
s017 r010 c060	Metric	Own funds requirements [mi]
	Main category	Instruments subject to market risk
	Approach	Standardised approaches for market risk
	Type of risk	Interest rate risk
	Currency of the exposure	Swedish Krona
	Prudential portfolio	Trading book
s017 r010 c070	Metric	Total risk exposure amount [mi]
	Main category	Instruments subject to market risk
	Approach	Standardised approaches for market risk
	Type of risk	Interest rate risk
	Currency of the exposure	Swedish Krona
	Prudential portfolio	Trading book
s017 r011 c060	Metric	Own funds requirements [mi]
	Main category	Instruments subject to market risk
	Approach	Approaches for general risk for debt instruments
	Type of risk	General risk for debt instruments
	Currency of the exposure	Swedish Krona
	Prudential portfolio	Trading book
s017 r012 c010	Metric	Value used for market risk, gross [mi]

s017 r012 c010	Main category	Derivatives
	Approach	Approaches for general risk for debt instruments
	Type of risk	General risk for debt instruments
	Currency of the exposure	Swedish Krona
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s017 r012 c020	Metric	Value used for market risk, gross [mi]
	Main category	Derivatives
	Approach	Approaches for general risk for debt instruments
	Type of risk	General risk for debt instruments
	Currency of the exposure	Swedish Krona
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s017 r013 c010	Metric	Value used for market risk, gross [mi]
	Main category	Assets and liabilities other than derivatives
	Approach	Approaches for general risk for debt instruments
	Type of risk	General risk for debt instruments
	Currency of the exposure	Swedish Krona
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s017 r013 c020	Metric	Value used for market risk, gross [mi]
	Main category	Assets and liabilities other than derivatives
	Approach	Approaches for general risk for debt instruments
	Type of risk	General risk for debt instruments
	Currency of the exposure	Swedish Krona
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s017 r020 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Swedish Krona
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s017 r020 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Swedish Krona
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s017 r020 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk

s017 r020 c030	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Swedish Krona
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s017 r020 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Swedish Krona
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s017 r020 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Swedish Krona
	Prudential portfolio	Trading book
s017 r020 c060	Metric	Own funds requirements [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Swedish Krona
	Prudential portfolio	Trading book
s017 r030 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Swedish Krona
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	0%,0.2%,0.4%,0.7%
s017 r030 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Swedish Krona
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	0%,0.2%,0.4%,0.7%
s017 r030 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach

s017 r030 c030	Type of risk	General risk for debt instruments
	Currency of the exposure	Swedish Krona
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	0%,0.2%,0.4%,0.7%
s017 r030 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Swedish Krona
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	0%,0.2%,0.4%,0.7%
s017 r040 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Swedish Krona
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	0%
s017 r040 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Swedish Krona
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	0%
s017 r050 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Swedish Krona
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	0,2%
s017 r050 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Swedish Krona
	Positions in the instrument	Short position

s017 r050 c040	Prudential portfolio	Trading book
	Risk weights	0,2%
s017 r060 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Swedish Krona
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	0,4%
s017 r060 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Swedish Krona
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	0,4%
s017 r070 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Swedish Krona
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	0,7%
s017 r070 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Swedish Krona
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	0,7%
s017 r080 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Swedish Krona
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	1,25%,1,75%,2,25%
s017 r080 c020	Metric	Value used for market risk, gross [mi]

s017 r080 c020	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Swedish Krona
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	1,25%,1,75%,2,25%
s017 r080 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Swedish Krona
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	1,25%,1,75%,2,25%
s017 r080 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Swedish Krona
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	1,25%,1,75%,2,25%
s017 r090 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Swedish Krona
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	1,25%
s017 r090 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Swedish Krona
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	1,25%
s017 r100 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments

s017 r100 c030

Currency of the exposure	Swedish Krona
Positions in the instrument	Long position
Prudential portfolio	Trading book
Risk weights	1,75%

s017 r100 c040

Metric	Value used for market risk, net [mi]
Main category	Instruments subject to market risk
Approach	Maturity-based approach
Type of risk	General risk for debt instruments
Currency of the exposure	Swedish Krona
Positions in the instrument	Short position
Prudential portfolio	Trading book
Risk weights	1,75%

s017 r110 c030

Metric	Value used for market risk, net [mi]
Main category	Instruments subject to market risk
Approach	Maturity-based approach
Type of risk	General risk for debt instruments
Currency of the exposure	Swedish Krona
Positions in the instrument	Long position
Prudential portfolio	Trading book
Risk weights	2,25%

s017 r110 c040

Metric	Value used for market risk, net [mi]
Main category	Instruments subject to market risk
Approach	Maturity-based approach
Type of risk	General risk for debt instruments
Currency of the exposure	Swedish Krona
Positions in the instrument	Short position
Prudential portfolio	Trading book
Risk weights	2,25%

s017 r120 c010

Metric	Value used for market risk, gross [mi]
Main category	Instruments subject to market risk
Approach	Maturity-based approach
Type of risk	General risk for debt instruments
Currency of the exposure	Swedish Krona
Positions in the instrument	Long position
Prudential portfolio	Trading book
Risk weights	2,75%,3,25%,3,75%,4,5%,5,25%,6%,8%,12,5%

s017 r120 c020

Metric	Value used for market risk, gross [mi]
Main category	Instruments subject to market risk
Approach	Maturity-based approach
Type of risk	General risk for debt instruments
Currency of the exposure	Swedish Krona
Positions in the instrument	Short position
Prudential portfolio	Trading book

s017 r120 c020	Risk weights	2,75%,3,25%,3,75%,4,5%,5,25%,6%,8%,12,5%

s017 r120 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Swedish Krona
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	2,75%,3,25%,3,75%,4,5%,5,25%,6%,8%,12,5%

s017 r120 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Swedish Krona
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	2,75%,3,25%,3,75%,4,5%,5,25%,6%,8%,12,5%

s017 r130 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Swedish Krona
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	2,75%

s017 r130 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Swedish Krona
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	2,75%

s017 r140 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Swedish Krona
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	3,25%

s017 r140 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk

s017 r140 c040	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Swedish Krona
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	3,25%
s017 r150 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Swedish Krona
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	3,75%
s017 r150 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Swedish Krona
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	3,75%
s017 r160 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Swedish Krona
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	4,5%
s017 r160 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Swedish Krona
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	4,5%
s017 r170 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Swedish Krona

s017 r170 c030	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	5,25%

s017 r170 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Swedish Krona
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	5,25%

s017 r180 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Swedish Krona
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	6%

s017 r180 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Swedish Krona
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	6%

s017 r190 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Swedish Krona
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	8%

s017 r190 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Swedish Krona
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	8%

s017 r200 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Swedish Krona
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	12,5%
s017 r200 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Swedish Krona
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	12,5%
s017 r210 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Swedish Krona
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s017 r210 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Swedish Krona
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s017 r210 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Swedish Krona
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s017 r210 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Swedish Krona
	Positions in the instrument	Short position

s017 r210 c040	Prudential portfolio	Trading book
s017 r210 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Swedish Krona
	Prudential portfolio	Trading book
s017 r210 c060	Metric	Own funds requirements [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Swedish Krona
	Prudential portfolio	Trading book
s017 r220 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Swedish Krona
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	Computable risk weights Zone 1
s017 r220 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Swedish Krona
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	Computable risk weights Zone 1
s017 r220 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Swedish Krona
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	Computable risk weights Zone 1
s017 r220 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Swedish Krona
	Positions in the instrument	Short position

s017 r220 c040	Prudential portfolio	Trading book	
	Risk weights	Computable risk weights Zone 1	
s017 r230 c010	Metric	Value used for market risk, gross [mi]	
	Main category	Instruments subject to market risk	
	Approach	Duration-based approach	
	Type of risk	General risk for debt instruments	
	Currency of the exposure	Swedish Krona	
	Positions in the instrument	Long position	
	Prudential portfolio	Trading book	
	Risk weights	Computable risk weights Zone 2	
s017 r230 c020	Metric	Value used for market risk, gross [mi]	
	Main category	Instruments subject to market risk	
	Approach	Duration-based approach	
	Type of risk	General risk for debt instruments	
	Currency of the exposure	Swedish Krona	
	Positions in the instrument	Short position	
	Prudential portfolio	Trading book	
	Risk weights	Computable risk weights Zone 2	
s017 r230 c030	Metric	Value used for market risk, net [mi]	
	Main category	Instruments subject to market risk	
	Approach	Duration-based approach	
	Type of risk	General risk for debt instruments	
	Currency of the exposure	Swedish Krona	
	Positions in the instrument	Long position	
	Prudential portfolio	Trading book	
	Risk weights	Computable risk weights Zone 2	
s017 r230 c040	Metric	Value used for market risk, net [mi]	
	Main category	Instruments subject to market risk	
	Approach	Duration-based approach	
	Type of risk	General risk for debt instruments	
	Currency of the exposure	Swedish Krona	
	Positions in the instrument	Short position	
	Prudential portfolio	Trading book	
	Risk weights	Computable risk weights Zone 2	
s017 r240 c010	Metric	Value used for market risk, gross [mi]	
	Main category	Instruments subject to market risk	
	Approach	Duration-based approach	
	Type of risk	General risk for debt instruments	
	Currency of the exposure	Swedish Krona	
	Positions in the instrument	Long position	
	Prudential portfolio	Trading book	
	Risk weights	Computable risk weights Zone 3	
s017 r240 c020	Metric	Value used for market risk, gross [mi]	

s017 r240 c020	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Swedish Krona
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	Computable risk weights Zone 3
s017 r240 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Swedish Krona
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	Computable risk weights Zone 3
s017 r240 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Swedish Krona
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	Computable risk weights Zone 3
s017 r250 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approaches for specific risk for debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Swedish Krona
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s017 r250 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approaches for specific risk for debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Swedish Krona
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s017 r250 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approaches for specific risk for debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Swedish Krona
	Positions in the instrument	Long position

s017 r250 c030	Prudential portfolio	Trading book
s017 r250 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approaches for specific risk for debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Swedish Krona
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s017 r250 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Instruments subject to market risk
	Approach	Approaches for specific risk for debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Swedish Krona
	Prudential portfolio	Trading book
s017 r250 c060	Metric	Own funds requirements [mi]
	Main category	Instruments subject to market risk
	Approach	Approaches for specific risk for debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Swedish Krona
	Prudential portfolio	Trading book
s017 r251 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Swedish Krona
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s017 r251 c060	Metric	Own funds requirements [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Swedish Krona
	Prudential portfolio	Trading book
s017 r260 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Swedish Krona
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	0%
s017 r260 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk

s017 r260 c020	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Swedish Krona
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	0%
s017 r260 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Swedish Krona
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	0%
s017 r260 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Swedish Krona
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	0%
s017 r260 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Swedish Krona
	Prudential portfolio	Trading book
	Risk weights	0%
s017 r260 c060	Metric	Own funds requirements [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Swedish Krona
	Prudential portfolio	Trading book
	Risk weights	0%
s017 r270 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Swedish Krona
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

s017 r270 c010	Risk weights	0,25%,1%,1,6%	
s017 r270 c020	Metric	Value used for market risk, gross [mi]	
	Main category	Instruments subject to market risk	
	Approach	Approach for specific risk for non securitisation debt instruments	
	Type of risk	Specific risk for debt instruments	
	Currency of the exposure	Swedish Krona	
	Positions in the instrument	Short position	
	Prudential portfolio	Trading book	
	Risk weights	0,25%,1%,1,6%	
s017 r270 c030	Metric	Value used for market risk, net [mi]	
	Main category	Instruments subject to market risk	
	Approach	Approach for specific risk for non securitisation debt instruments	
	Type of risk	Specific risk for debt instruments	
	Currency of the exposure	Swedish Krona	
	Positions in the instrument	Long position	
	Prudential portfolio	Trading book	
	Risk weights	0,25%,1%,1,6%	
s017 r270 c040	Metric	Value used for market risk, net [mi]	
	Main category	Instruments subject to market risk	
	Approach	Approach for specific risk for non securitisation debt instruments	
	Type of risk	Specific risk for debt instruments	
	Currency of the exposure	Swedish Krona	
	Positions in the instrument	Short position	
	Prudential portfolio	Trading book	
	Risk weights	0,25%,1%,1,6%	
s017 r270 c050	Metric	Value used for market risk, subject to capital charge [mi]	
	Main category	Instruments subject to market risk	
	Approach	Approach for specific risk for non securitisation debt instruments	
	Type of risk	Specific risk for debt instruments	
	Currency of the exposure	Swedish Krona	
	Prudential portfolio	Trading book	
	Risk weights	0,25%,1%,1,6%	
s017 r270 c060	Metric	Own funds requirements [mi]	
	Main category	Instruments subject to market risk	
	Approach	Approach for specific risk for non securitisation debt instruments	
	Type of risk	Specific risk for debt instruments	
	Currency of the exposure	Swedish Krona	
	Prudential portfolio	Trading book	
	Risk weights	0,25%,1%,1,6%	
s017 r280 c010	Metric	Value used for market risk, gross [mi]	
	Main category	Instruments subject to market risk	
	Approach	Approach for specific risk for non securitisation debt instruments	
	Type of risk	Specific risk for debt instruments	

s017 r280 c010	Currency of the exposure	Swedish Krona
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	0,25%
s017 r280 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Swedish Krona
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	0,25%
s017 r280 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Swedish Krona
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	0,25%
s017 r280 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Swedish Krona
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	0,25%
s017 r280 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Swedish Krona
	Prudential portfolio	Trading book
	Risk weights	0,25%
s017 r280 c060	Metric	Own funds requirements [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Swedish Krona
	Prudential portfolio	Trading book
	Risk weights	0,25%
s017 r290 c010	Metric	Value used for market risk, gross [mi]

s017 r290 c010	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Swedish Krona
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	1%
s017 r290 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Swedish Krona
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	1%
s017 r290 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Swedish Krona
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	1%
s017 r290 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Swedish Krona
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	1%
s017 r290 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Swedish Krona
	Prudential portfolio	Trading book
	Risk weights	1%
s017 r290 c060	Metric	Own funds requirements [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Swedish Krona

s017 r290 c060	Prudential portfolio	Trading book
	Risk weights	1%

s017 r300 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Swedish Krona
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	1,6%

s017 r300 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Swedish Krona
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	1,6%

s017 r300 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Swedish Krona
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	1,6%

s017 r300 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Swedish Krona
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	1,6%

s017 r300 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Swedish Krona
	Prudential portfolio	Trading book
	Risk weights	1,6%

s017 r300 c060	Metric	Own funds requirements [mi]
	Main category	Instruments subject to market risk

COREP

s017 r300 c060	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Swedish Krona
	Prudential portfolio	Trading book
	Risk weights	1,6%
s017 r310 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Swedish Krona
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	8%
s017 r310 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Swedish Krona
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	8%
s017 r310 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Swedish Krona
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	8%
s017 r310 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Swedish Krona
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	8%
s017 r310 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Swedish Krona
	Prudential portfolio	Trading book

s017 r310 c050	Risk weights	8%

s017 r310 c060	Metric	Own funds requirements [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Swedish Krona
	Prudential portfolio	Trading book
	Risk weights	8%

s017 r320 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Swedish Krona
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	12%

s017 r320 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Swedish Krona
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	12%

s017 r320 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Swedish Krona
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	12%

s017 r320 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Swedish Krona
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	12%

s017 r320 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments

COREP

s017 r320 c050

Type of risk	Specific risk for debt instruments
Currency of the exposure	Swedish Krona
Prudential portfolio	Trading book
Risk weights	12%

s017 r320 c060

Metric	Own funds requirements [mi]
Main category	Instruments subject to market risk
Approach	Approach for specific risk for non securitisation debt instruments
Type of risk	Specific risk for debt instruments
Currency of the exposure	Swedish Krona
Prudential portfolio	Trading book
Risk weights	12%

s017 r321 c010

Metric	Value used for market risk, gross [mi]
Main category	N-th to default credit derivatives
Approach	Approach for specific risk for non securitisation debt instruments
Type of risk	Specific risk for debt instruments
Currency of the exposure	Swedish Krona
Positions in the instrument	Long position
Prudential portfolio	Trading book
Use of external ratings	Direct issue credit assessment

s017 r321 c020

Metric	Value used for market risk, gross [mi]
Main category	N-th to default credit derivatives
Approach	Approach for specific risk for non securitisation debt instruments
Type of risk	Specific risk for debt instruments
Currency of the exposure	Swedish Krona
Positions in the instrument	Short position
Prudential portfolio	Trading book
Use of external ratings	Direct issue credit assessment

s017 r321 c030

Metric	Value used for market risk, net [mi]
Main category	N-th to default credit derivatives
Approach	Approach for specific risk for non securitisation debt instruments
Type of risk	Specific risk for debt instruments
Currency of the exposure	Swedish Krona
Positions in the instrument	Long position
Prudential portfolio	Trading book
Use of external ratings	Direct issue credit assessment

s017 r321 c040

Metric	Value used for market risk, net [mi]
Main category	N-th to default credit derivatives
Approach	Approach for specific risk for non securitisation debt instruments
Type of risk	Specific risk for debt instruments
Currency of the exposure	Swedish Krona
Positions in the instrument	Short position
Prudential portfolio	Trading book
Use of external ratings	Direct issue credit assessment

s017 r321 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	N-th to default credit derivatives
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Swedish Krona
	Prudential portfolio	Trading book
	Use of external ratings	Direct issue credit assessment
s017 r321 c060	Metric	Own funds requirements [mi]
	Main category	N-th to default credit derivatives
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Swedish Krona
	Prudential portfolio	Trading book
	Use of external ratings	Direct issue credit assessment
s017 r325 c060	Metric	Own funds requirements [mi]
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Swedish Krona
	Prudential portfolio	Trading book
s017 r330 c060	Metric	Own funds requirements [mi]
	Main category	Instruments in the CTP
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Swedish Krona
	Prudential portfolio	Trading book
s017 r340 c060	Metric	Own funds requirements [mi]
	Main category	CIUs
	Approach	Particular approach for CIUs reported as debt instruments
	Type of risk	Market not look-through CIUs risk
	Currency of the exposure	Swedish Krona
	Prudential portfolio	Trading book
s017 r350 c060	Metric	Own funds requirements [mi]
	Main category	Options and warrants
	Approach	Approaches for options
	Type of risk	Interest rate risk
	Currency of the exposure	Swedish Krona
	Prudential portfolio	Trading book
s017 r360 c010	Metric	Value used for market risk, gross [mi]
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Interest rate risk
	Currency of the exposure	Swedish Krona

s017 r360 c010	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s017 r360 c020	Metric	Value used for market risk, gross [mi]
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Interest rate risk
	Currency of the exposure	Swedish Krona
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s017 r360 c030	Metric	Value used for market risk, net [mi]
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Interest rate risk
	Currency of the exposure	Swedish Krona
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s017 r360 c040	Metric	Value used for market risk, net [mi]
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Interest rate risk
	Currency of the exposure	Swedish Krona
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s017 r360 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Interest rate risk
	Currency of the exposure	Swedish Krona
	Prudential portfolio	Trading book
s017 r360 c060	Metric	Own funds requirements [mi]
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Interest rate risk
	Currency of the exposure	Swedish Krona
	Prudential portfolio	Trading book
s017 r360 c070	Metric	Total risk exposure amount [mi]
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Interest rate risk
	Currency of the exposure	Swedish Krona
	Prudential portfolio	Trading book
s017 r370 c010	Metric	Value used for market risk, gross [mi]
	Main category	Options and warrants

s017 r370 c010

Approach	Delta plus approach, additional requirements for gamma risk
Type of risk	Interest rate risk
Currency of the exposure	Swedish Krona
Positions in the instrument	Long position
Prudential portfolio	Trading book

s017 r370 c020

Metric	Value used for market risk, gross [mi]
Main category	Options and warrants
Approach	Delta plus approach, additional requirements for gamma risk
Type of risk	Interest rate risk
Currency of the exposure	Swedish Krona
Positions in the instrument	Short position
Prudential portfolio	Trading book

s017 r370 c030

Metric	Value used for market risk, net [mi]
Main category	Options and warrants
Approach	Delta plus approach, additional requirements for gamma risk
Type of risk	Interest rate risk
Currency of the exposure	Swedish Krona
Positions in the instrument	Long position
Prudential portfolio	Trading book

s017 r370 c040

Metric	Value used for market risk, net [mi]
Main category	Options and warrants
Approach	Delta plus approach, additional requirements for gamma risk
Type of risk	Interest rate risk
Currency of the exposure	Swedish Krona
Positions in the instrument	Short position
Prudential portfolio	Trading book

s017 r370 c050

Metric	Value used for market risk, subject to capital charge [mi]
Main category	Options and warrants
Approach	Delta plus approach, additional requirements for gamma risk
Type of risk	Interest rate risk
Currency of the exposure	Swedish Krona
Prudential portfolio	Trading book

s017 r370 c060

Metric	Own funds requirements [mi]
Main category	Options and warrants
Approach	Delta plus approach, additional requirements for gamma risk
Type of risk	Interest rate risk
Currency of the exposure	Swedish Krona
Prudential portfolio	Trading book

s017 r370 c070

Metric	Total risk exposure amount [mi]
Main category	Options and warrants
Approach	Delta plus approach, additional requirements for gamma risk
Type of risk	Interest rate risk
Currency of the exposure	Swedish Krona

s017 r370 c070	Prudential portfolio	Trading book
s017 r380 c010	Metric	Value used for market risk, gross [mi]
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Interest rate risk
	Currency of the exposure	Swedish Krona
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s017 r380 c020	Metric	Value used for market risk, gross [mi]
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Interest rate risk
	Currency of the exposure	Swedish Krona
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s017 r380 c030	Metric	Value used for market risk, net [mi]
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Interest rate risk
	Currency of the exposure	Swedish Krona
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s017 r380 c040	Metric	Value used for market risk, net [mi]
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Interest rate risk
	Currency of the exposure	Swedish Krona
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s017 r380 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Interest rate risk
	Currency of the exposure	Swedish Krona
	Prudential portfolio	Trading book
s017 r380 c060	Metric	Own funds requirements [mi]
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Interest rate risk
	Currency of the exposure	Swedish Krona
	Prudential portfolio	Trading book
s017 r380 c070	Metric	Total risk exposure amount [mi]
	Main category	Options and warrants

s017 r380 c070	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Interest rate risk
	Currency of the exposure	Swedish Krona
	Prudential portfolio	Trading book
s017 r390 c010	Metric	Value used for market risk, gross [mi]
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Interest rate risk
	Currency of the exposure	Swedish Krona
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s017 r390 c020	Metric	Value used for market risk, gross [mi]
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Interest rate risk
	Currency of the exposure	Swedish Krona
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s017 r390 c030	Metric	Value used for market risk, net [mi]
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Interest rate risk
	Currency of the exposure	Swedish Krona
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s017 r390 c040	Metric	Value used for market risk, net [mi]
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Interest rate risk
	Currency of the exposure	Swedish Krona
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s017 r390 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Interest rate risk
	Currency of the exposure	Swedish Krona
	Prudential portfolio	Trading book
s017 r390 c060	Metric	Own funds requirements [mi]
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Interest rate risk
	Currency of the exposure	Swedish Krona

s017 r390 c060	Prudential portfolio	Trading book	
s017 r390 c070	Metric	Total risk exposure amount [mi]	
	Main category	Options and warrants	
	Approach	Scenario matrix approach	
	Type of risk	Interest rate risk	
	Currency of the exposure	Swedish Krona	
	Prudential portfolio	Trading book	
s018 r010 c060	Metric	Own funds requirements [mi]	
	Main category	Instruments subject to market risk	
	Approach	Standardised approaches for market risk	
	Type of risk	Interest rate risk	
	Currency of the exposure	Swiss Franc	
	Prudential portfolio	Trading book	
s018 r010 c070	Metric	Total risk exposure amount [mi]	
	Main category	Instruments subject to market risk	
	Approach	Standardised approaches for market risk	
	Type of risk	Interest rate risk	
	Currency of the exposure	Swiss Franc	
	Prudential portfolio	Trading book	
s018 r011 c060	Metric	Own funds requirements [mi]	
	Main category	Instruments subject to market risk	
	Approach	Approaches for general risk for debt instruments	
	Type of risk	General risk for debt instruments	
	Currency of the exposure	Swiss Franc	
	Prudential portfolio	Trading book	
s018 r012 c010	Metric	Value used for market risk, gross [mi]	
	Main category	Derivatives	
	Approach	Approaches for general risk for debt instruments	
	Type of risk	General risk for debt instruments	
	Currency of the exposure	Swiss Franc	
	Positions in the instrument	Long position	
	Prudential portfolio	Trading book	
s018 r012 c020	Metric	Value used for market risk, gross [mi]	
	Main category	Derivatives	
	Approach	Approaches for general risk for debt instruments	
	Type of risk	General risk for debt instruments	
	Currency of the exposure	Swiss Franc	
	Positions in the instrument	Short position	
	Prudential portfolio	Trading book	
s018 r013 c010	Metric	Value used for market risk, gross [mi]	
	Main category	Assets and liabilities other than derivatives	
	Approach	Approaches for general risk for debt instruments	
	Type of risk	General risk for debt instruments	

s018 r013 c010	Currency of the exposure	Swiss Franc
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

s018 r013 c020	Metric	Value used for market risk, gross [mi]
	Main category	Assets and liabilities other than derivatives
	Approach	Approaches for general risk for debt instruments
	Type of risk	General risk for debt instruments
	Currency of the exposure	Swiss Franc
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

s018 r020 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Swiss Franc
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

s018 r020 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Swiss Franc
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

s018 r020 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Swiss Franc
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

s018 r020 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Swiss Franc
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

s018 r020 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Swiss Franc

s018 r020 c050	Prudential portfolio	Trading book

s018 r020 c060	Metric	Own funds requirements [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Swiss Franc
	Prudential portfolio	Trading book

s018 r030 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Swiss Franc
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	0%,0.2%,0.4%,0.7%

s018 r030 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Swiss Franc
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	0%,0.2%,0.4%,0.7%

s018 r030 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Swiss Franc
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	0%,0.2%,0.4%,0.7%

s018 r030 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Swiss Franc
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	0%,0.2%,0.4%,0.7%

s018 r040 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments

s018 r040 c030	Currency of the exposure	Swiss Franc
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	0%
s018 r040 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Swiss Franc
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	0%
s018 r050 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Swiss Franc
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	0,2%
s018 r050 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Swiss Franc
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	0,2%
s018 r060 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Swiss Franc
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	0,4%
s018 r060 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Swiss Franc
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

s018 r060 c040	Risk weights	0,4%
s018 r070 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Swiss Franc
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	0,7%
s018 r070 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Swiss Franc
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	0,7%
s018 r080 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Swiss Franc
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	1,25%,1,75%,2,25%
s018 r080 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Swiss Franc
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	1,25%,1,75%,2,25%
s018 r080 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Swiss Franc
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	1,25%,1,75%,2,25%
s018 r080 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk

s018 r080 c040	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Swiss Franc
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	1,25%,1,75%,2,25%
s018 r090 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Swiss Franc
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	1,25%
s018 r090 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Swiss Franc
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	1,25%
s018 r100 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Swiss Franc
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	1,75%
s018 r100 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Swiss Franc
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	1,75%
s018 r110 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Swiss Franc

s018 r110 c030	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	2,25%
s018 r110 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Swiss Franc
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	2,25%
s018 r120 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Swiss Franc
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	2,75%,3,25%,3,75%,4,5%,5,25%,6%,8%,12,5%
s018 r120 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Swiss Franc
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	2,75%,3,25%,3,75%,4,5%,5,25%,6%,8%,12,5%
s018 r120 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Swiss Franc
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	2,75%,3,25%,3,75%,4,5%,5,25%,6%,8%,12,5%
s018 r120 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Swiss Franc
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	2,75%,3,25%,3,75%,4,5%,5,25%,6%,8%,12,5%

s018 r130 c030		
	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Swiss Franc
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	2,75%
s018 r130 c040		
	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Swiss Franc
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	2,75%
s018 r140 c030		
	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Swiss Franc
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	3,25%
s018 r140 c040		
	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Swiss Franc
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	3,25%
s018 r150 c030		
	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Swiss Franc
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	3,75%
s018 r150 c040		
	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach

s018 r150 c040

Type of risk	General risk for debt instruments
Currency of the exposure	Swiss Franc
Positions in the instrument	Short position
Prudential portfolio	Trading book
Risk weights	3,75%

s018 r160 c030

Metric	Value used for market risk, net [mi]
Main category	Instruments subject to market risk
Approach	Maturity-based approach
Type of risk	General risk for debt instruments
Currency of the exposure	Swiss Franc
Positions in the instrument	Long position
Prudential portfolio	Trading book
Risk weights	4,5%

s018 r160 c040

Metric	Value used for market risk, net [mi]
Main category	Instruments subject to market risk
Approach	Maturity-based approach
Type of risk	General risk for debt instruments
Currency of the exposure	Swiss Franc
Positions in the instrument	Short position
Prudential portfolio	Trading book
Risk weights	4,5%

s018 r170 c030

Metric	Value used for market risk, net [mi]
Main category	Instruments subject to market risk
Approach	Maturity-based approach
Type of risk	General risk for debt instruments
Currency of the exposure	Swiss Franc
Positions in the instrument	Long position
Prudential portfolio	Trading book
Risk weights	5,25%

s018 r170 c040

Metric	Value used for market risk, net [mi]
Main category	Instruments subject to market risk
Approach	Maturity-based approach
Type of risk	General risk for debt instruments
Currency of the exposure	Swiss Franc
Positions in the instrument	Short position
Prudential portfolio	Trading book
Risk weights	5,25%

s018 r180 c030

Metric	Value used for market risk, net [mi]
Main category	Instruments subject to market risk
Approach	Maturity-based approach
Type of risk	General risk for debt instruments
Currency of the exposure	Swiss Franc
Positions in the instrument	Long position

s018 r180 c030	Prudential portfolio	Trading book
	Risk weights	6%
s018 r180 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Swiss Franc
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	6%
s018 r190 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Swiss Franc
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	8%
s018 r190 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Swiss Franc
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	8%
s018 r200 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Swiss Franc
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	12,5%
s018 r200 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Swiss Franc
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	12,5%
s018 r210 c010	Metric	Value used for market risk, gross [mi]

s018 r210 c010	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Swiss Franc
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s018 r210 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Swiss Franc
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s018 r210 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Swiss Franc
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s018 r210 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Swiss Franc
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s018 r210 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Swiss Franc
	Prudential portfolio	Trading book
s018 r210 c060	Metric	Own funds requirements [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Swiss Franc
	Prudential portfolio	Trading book
s018 r220 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments

s018 r220 c010	Currency of the exposure	Swiss Franc
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	Computable risk weights Zone 1
s018 r220 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Swiss Franc
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	Computable risk weights Zone 1
s018 r220 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Swiss Franc
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	Computable risk weights Zone 1
s018 r220 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Swiss Franc
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	Computable risk weights Zone 1
s018 r230 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Swiss Franc
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	Computable risk weights Zone 2
s018 r230 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Swiss Franc
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

s018 r230 c020	Risk weights	Computable risk weights Zone 2
s018 r230 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Swiss Franc
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	Computable risk weights Zone 2
s018 r230 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Swiss Franc
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	Computable risk weights Zone 2
s018 r240 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Swiss Franc
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	Computable risk weights Zone 3
s018 r240 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Swiss Franc
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	Computable risk weights Zone 3
s018 r240 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Swiss Franc
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	Computable risk weights Zone 3
s018 r240 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk

s018 r240 c040		
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Swiss Franc
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	Computable risk weights Zone 3
s018 r250 c010		
	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approaches for specific risk for debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Swiss Franc
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s018 r250 c020		
	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approaches for specific risk for debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Swiss Franc
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s018 r250 c030		
	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approaches for specific risk for debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Swiss Franc
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s018 r250 c040		
	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approaches for specific risk for debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Swiss Franc
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s018 r250 c050		
	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Instruments subject to market risk
	Approach	Approaches for specific risk for debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Swiss Franc
	Prudential portfolio	Trading book
s018 r250 c060		
	Metric	Own funds requirements [mi]
	Main category	Instruments subject to market risk
	Approach	Approaches for specific risk for debt instruments

s018 r250 c060	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Swiss Franc
	Prudential portfolio	Trading book

s018 r251 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Swiss Franc
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

s018 r251 c060	Metric	Own funds requirements [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Swiss Franc
	Prudential portfolio	Trading book

s018 r260 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Swiss Franc
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	0%

s018 r260 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Swiss Franc
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	0%

s018 r260 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Swiss Franc
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	0%

s018 r260 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments

s018 r260 c040	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Swiss Franc
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	0%
s018 r260 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Swiss Franc
	Prudential portfolio	Trading book
	Risk weights	0%
s018 r260 c060	Metric	Own funds requirements [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Swiss Franc
	Prudential portfolio	Trading book
	Risk weights	0%
s018 r270 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Swiss Franc
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	0,25%,1%,1,6%
s018 r270 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Swiss Franc
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	0,25%,1%,1,6%
s018 r270 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Swiss Franc
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	0,25%,1%,1,6%

s018 r270 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Swiss Franc
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	0,25%,1%,1,6%
s018 r270 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Swiss Franc
	Prudential portfolio	Trading book
	Risk weights	0,25%,1%,1,6%
s018 r270 c060	Metric	Own funds requirements [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Swiss Franc
	Prudential portfolio	Trading book
	Risk weights	0,25%,1%,1,6%
s018 r280 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Swiss Franc
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	0,25%
s018 r280 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Swiss Franc
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	0,25%
s018 r280 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Swiss Franc

s018 r280 c030	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	0,25%
s018 r280 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Swiss Franc
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	0,25%
s018 r280 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Swiss Franc
	Prudential portfolio	Trading book
	Risk weights	0,25%
s018 r280 c060	Metric	Own funds requirements [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Swiss Franc
	Prudential portfolio	Trading book
	Risk weights	0,25%
s018 r290 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Swiss Franc
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	1%
s018 r290 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Swiss Franc
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	1%
s018 r290 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk

s018 r290 c030	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Swiss Franc
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	1%
s018 r290 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Swiss Franc
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	1%
s018 r290 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Swiss Franc
	Prudential portfolio	Trading book
	Risk weights	1%
s018 r290 c060	Metric	Own funds requirements [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Swiss Franc
	Prudential portfolio	Trading book
	Risk weights	1%
s018 r300 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Swiss Franc
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	1,6%
s018 r300 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Swiss Franc
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

s018 r300 c020	Risk weights	1,6%
s018 r300 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Swiss Franc
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	1,6%
s018 r300 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Swiss Franc
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	1,6%
s018 r300 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Swiss Franc
	Prudential portfolio	Trading book
	Risk weights	1,6%
s018 r300 c060	Metric	Own funds requirements [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Swiss Franc
	Prudential portfolio	Trading book
	Risk weights	1,6%
s018 r310 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Swiss Franc
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	8%
s018 r310 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments

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s018 r310 c020	Currency of the exposure	Swiss Franc
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	8%
s018 r310 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Swiss Franc
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	8%
s018 r310 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Swiss Franc
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	8%
s018 r310 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Swiss Franc
	Prudential portfolio	Trading book
	Risk weights	8%
s018 r310 c060	Metric	Own funds requirements [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Swiss Franc
	Prudential portfolio	Trading book
	Risk weights	8%
s018 r320 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Swiss Franc
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	12%
s018 r320 c020	Metric	Value used for market risk, gross [mi]

s018 r320 c020		
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Swiss Franc
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	12%
s018 r320 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Swiss Franc
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	12%
s018 r320 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Swiss Franc
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	12%
s018 r320 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Swiss Franc
	Prudential portfolio	Trading book
	Risk weights	12%
s018 r320 c060	Metric	Own funds requirements [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Swiss Franc
	Prudential portfolio	Trading book
	Risk weights	12%
s018 r321 c010	Metric	Value used for market risk, gross [mi]
	Main category	N-th to default credit derivatives
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Swiss Franc
	Positions in the instrument	Long position

s018 r321 c010	Prudential portfolio	Trading book
	Use of external ratings	Direct issue credit assessment
s018 r321 c020	Metric	Value used for market risk, gross [mi]
	Main category	N-th to default credit derivatives
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Swiss Franc
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Use of external ratings	Direct issue credit assessment
s018 r321 c030	Metric	Value used for market risk, net [mi]
	Main category	N-th to default credit derivatives
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Swiss Franc
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Use of external ratings	Direct issue credit assessment
s018 r321 c040	Metric	Value used for market risk, net [mi]
	Main category	N-th to default credit derivatives
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Swiss Franc
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Use of external ratings	Direct issue credit assessment
s018 r321 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	N-th to default credit derivatives
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Swiss Franc
	Prudential portfolio	Trading book
	Use of external ratings	Direct issue credit assessment
s018 r321 c060	Metric	Own funds requirements [mi]
	Main category	N-th to default credit derivatives
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Swiss Franc
	Prudential portfolio	Trading book
	Use of external ratings	Direct issue credit assessment
s018 r325 c060	Metric	Own funds requirements [mi]
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments

s018 r325 c060	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Swiss Franc
	Prudential portfolio	Trading book
s018 r330 c060	Metric	Own funds requirements [mi]
	Main category	Instruments in the CTP
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Swiss Franc
	Prudential portfolio	Trading book
s018 r340 c060	Metric	Own funds requirements [mi]
	Main category	CIUs
	Approach	Particular approach for CIUs reported as debt instruments
	Type of risk	Market not look-through CIUs risk
	Currency of the exposure	Swiss Franc
	Prudential portfolio	Trading book
s018 r350 c060	Metric	Own funds requirements [mi]
	Main category	Options and warrants
	Approach	Approaches for options
	Type of risk	Interest rate risk
	Currency of the exposure	Swiss Franc
	Prudential portfolio	Trading book
s018 r360 c010	Metric	Value used for market risk, gross [mi]
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Interest rate risk
	Currency of the exposure	Swiss Franc
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s018 r360 c020	Metric	Value used for market risk, gross [mi]
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Interest rate risk
	Currency of the exposure	Swiss Franc
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s018 r360 c030	Metric	Value used for market risk, net [mi]
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Interest rate risk
	Currency of the exposure	Swiss Franc
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s018 r360 c040	Metric	Value used for market risk, net [mi]

s018 r360 c040	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Interest rate risk
	Currency of the exposure	Swiss Franc
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s018 r360 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Interest rate risk
	Currency of the exposure	Swiss Franc
	Prudential portfolio	Trading book
s018 r360 c060	Metric	Own funds requirements [mi]
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Interest rate risk
	Currency of the exposure	Swiss Franc
	Prudential portfolio	Trading book
s018 r360 c070	Metric	Total risk exposure amount [mi]
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Interest rate risk
	Currency of the exposure	Swiss Franc
	Prudential portfolio	Trading book
s018 r370 c010	Metric	Value used for market risk, gross [mi]
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Interest rate risk
	Currency of the exposure	Swiss Franc
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s018 r370 c020	Metric	Value used for market risk, gross [mi]
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Interest rate risk
	Currency of the exposure	Swiss Franc
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s018 r370 c030	Metric	Value used for market risk, net [mi]
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Interest rate risk
	Currency of the exposure	Swiss Franc

s018 r370 c030	Positions in the instrument	Long position
	Prudential portfolio	Trading book

s018 r370 c040	Metric	Value used for market risk, net [mi]
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Interest rate risk
	Currency of the exposure	Swiss Franc
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

s018 r370 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Interest rate risk
	Currency of the exposure	Swiss Franc
	Prudential portfolio	Trading book

s018 r370 c060	Metric	Own funds requirements [mi]
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Interest rate risk
	Currency of the exposure	Swiss Franc
	Prudential portfolio	Trading book

s018 r370 c070	Metric	Total risk exposure amount [mi]
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Interest rate risk
	Currency of the exposure	Swiss Franc
	Prudential portfolio	Trading book

s018 r380 c010	Metric	Value used for market risk, gross [mi]
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Interest rate risk
	Currency of the exposure	Swiss Franc
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

s018 r380 c020	Metric	Value used for market risk, gross [mi]
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Interest rate risk
	Currency of the exposure	Swiss Franc
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

s018 r380 c030	Metric	Value used for market risk, net [mi]
	Main category	Options and warrants

s018 r380 c030	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Interest rate risk
	Currency of the exposure	Swiss Franc
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s018 r380 c040	Metric	Value used for market risk, net [mi]
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Interest rate risk
	Currency of the exposure	Swiss Franc
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s018 r380 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Interest rate risk
	Currency of the exposure	Swiss Franc
	Prudential portfolio	Trading book
s018 r380 c060	Metric	Own funds requirements [mi]
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Interest rate risk
	Currency of the exposure	Swiss Franc
	Prudential portfolio	Trading book
s018 r380 c070	Metric	Total risk exposure amount [mi]
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Interest rate risk
	Currency of the exposure	Swiss Franc
	Prudential portfolio	Trading book
s018 r390 c010	Metric	Value used for market risk, gross [mi]
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Interest rate risk
	Currency of the exposure	Swiss Franc
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s018 r390 c020	Metric	Value used for market risk, gross [mi]
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Interest rate risk
	Currency of the exposure	Swiss Franc
	Positions in the instrument	Short position

s018 r390 c020	Prudential portfolio	Trading book
s018 r390 c030	Metric	Value used for market risk, net [mi]
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Interest rate risk
	Currency of the exposure	Swiss Franc
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s018 r390 c040	Metric	Value used for market risk, net [mi]
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Interest rate risk
	Currency of the exposure	Swiss Franc
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s018 r390 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Interest rate risk
	Currency of the exposure	Swiss Franc
	Prudential portfolio	Trading book
s018 r390 c060	Metric	Own funds requirements [mi]
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Interest rate risk
	Currency of the exposure	Swiss Franc
	Prudential portfolio	Trading book
s018 r390 c070	Metric	Total risk exposure amount [mi]
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Interest rate risk
	Currency of the exposure	Swiss Franc
	Prudential portfolio	Trading book
s019 r010 c060	Metric	Own funds requirements [mi]
	Main category	Instruments subject to market risk
	Approach	Standardised approaches for market risk
	Type of risk	Interest rate risk
	Currency of the exposure	Turkish Lira
	Prudential portfolio	Trading book
s019 r010 c070	Metric	Total risk exposure amount [mi]
	Main category	Instruments subject to market risk
	Approach	Standardised approaches for market risk
	Type of risk	Interest rate risk

| s019 r010 c070 | Currency of the exposure | Turkish Lira |
| | Prudential portfolio | Trading book |

s019 r011 c060	Metric	Own funds requirements [mi]
	Main category	Instruments subject to market risk
	Approach	Approaches for general risk for debt instruments
	Type of risk	General risk for debt instruments
	Currency of the exposure	Turkish Lira
	Prudential portfolio	Trading book

s019 r012 c010	Metric	Value used for market risk, gross [mi]
	Main category	Derivatives
	Approach	Approaches for general risk for debt instruments
	Type of risk	General risk for debt instruments
	Currency of the exposure	Turkish Lira
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

s019 r012 c020	Metric	Value used for market risk, gross [mi]
	Main category	Derivatives
	Approach	Approaches for general risk for debt instruments
	Type of risk	General risk for debt instruments
	Currency of the exposure	Turkish Lira
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

s019 r013 c010	Metric	Value used for market risk, gross [mi]
	Main category	Assets and liabilities other than derivatives
	Approach	Approaches for general risk for debt instruments
	Type of risk	General risk for debt instruments
	Currency of the exposure	Turkish Lira
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

s019 r013 c020	Metric	Value used for market risk, gross [mi]
	Main category	Assets and liabilities other than derivatives
	Approach	Approaches for general risk for debt instruments
	Type of risk	General risk for debt instruments
	Currency of the exposure	Turkish Lira
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

s019 r020 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Turkish Lira
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

s019 r020 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Turkish Lira
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s019 r020 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Turkish Lira
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s019 r020 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Turkish Lira
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s019 r020 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Turkish Lira
	Prudential portfolio	Trading book
s019 r020 c060	Metric	Own funds requirements [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Turkish Lira
	Prudential portfolio	Trading book
s019 r030 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Turkish Lira
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	0%,0.2%,0.4%,0.7%
s019 r030 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk

s019 r030 c020	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Turkish Lira
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	0%,0.2%,0.4%,0.7%
s019 r030 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Turkish Lira
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	0%,0.2%,0.4%,0.7%
s019 r030 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Turkish Lira
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	0%,0.2%,0.4%,0.7%
s019 r040 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Turkish Lira
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	0%
s019 r040 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Turkish Lira
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	0%
s019 r050 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Turkish Lira

s019 r050 c030	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	0,2%

s019 r050 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Turkish Lira
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	0,2%

s019 r060 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Turkish Lira
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	0,4%

s019 r060 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Turkish Lira
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	0,4%

s019 r070 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Turkish Lira
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	0,7%

s019 r070 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Turkish Lira
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	0,7%

s019 r080 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Turkish Lira
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	1,25%,1,75%,2,25%
s019 r080 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Turkish Lira
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	1,25%,1,75%,2,25%
s019 r080 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Turkish Lira
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	1,25%,1,75%,2,25%
s019 r080 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Turkish Lira
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	1,25%,1,75%,2,25%
s019 r090 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Turkish Lira
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	1,25%
s019 r090 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach

s019 r090 c040	Type of risk	General risk for debt instruments
	Currency of the exposure	Turkish Lira
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	1,25%
s019 r100 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Turkish Lira
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	1,75%
s019 r100 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Turkish Lira
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	1,75%
s019 r110 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Turkish Lira
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	2,25%
s019 r110 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Turkish Lira
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	2,25%
s019 r120 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Turkish Lira
	Positions in the instrument	Long position

s019 r120 c010	Prudential portfolio	Trading book
	Risk weights	2,75%,3,25%,3,75%,4,5%,5,25%,6%,8%,12,5%
s019 r120 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Turkish Lira
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	2,75%,3,25%,3,75%,4,5%,5,25%,6%,8%,12,5%
s019 r120 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Turkish Lira
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	2,75%,3,25%,3,75%,4,5%,5,25%,6%,8%,12,5%
s019 r120 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Turkish Lira
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	2,75%,3,25%,3,75%,4,5%,5,25%,6%,8%,12,5%
s019 r130 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Turkish Lira
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	2,75%
s019 r130 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Turkish Lira
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	2,75%
s019 r140 c030	Metric	Value used for market risk, net [mi]

s019 r140 c030		
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Turkish Lira
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	3,25%
s019 r140 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Turkish Lira
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	3,25%
s019 r150 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Turkish Lira
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	3,75%
s019 r150 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Turkish Lira
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	3,75%
s019 r160 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Turkish Lira
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	4,5%
s019 r160 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments

s019 r160 c040	Currency of the exposure	Turkish Lira
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	4,5%
s019 r170 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Turkish Lira
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	5,25%
s019 r170 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Turkish Lira
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	5,25%
s019 r180 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Turkish Lira
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	6%
s019 r180 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Turkish Lira
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	6%
s019 r190 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Turkish Lira
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

s019 r190 c030	Risk weights	8%	
s019 r190 c040	Metric	Value used for market risk, net [mi]	
	Main category	Instruments subject to market risk	
	Approach	Maturity-based approach	
	Type of risk	General risk for debt instruments	
	Currency of the exposure	Turkish Lira	
	Positions in the instrument	Short position	
	Prudential portfolio	Trading book	
	Risk weights	8%	
s019 r200 c030	Metric	Value used for market risk, net [mi]	
	Main category	Instruments subject to market risk	
	Approach	Maturity-based approach	
	Type of risk	General risk for debt instruments	
	Currency of the exposure	Turkish Lira	
	Positions in the instrument	Long position	
	Prudential portfolio	Trading book	
	Risk weights	12,5%	
s019 r200 c040	Metric	Value used for market risk, net [mi]	
	Main category	Instruments subject to market risk	
	Approach	Maturity-based approach	
	Type of risk	General risk for debt instruments	
	Currency of the exposure	Turkish Lira	
	Positions in the instrument	Short position	
	Prudential portfolio	Trading book	
	Risk weights	12,5%	
s019 r210 c010	Metric	Value used for market risk, gross [mi]	
	Main category	Instruments subject to market risk	
	Approach	Duration-based approach	
	Type of risk	General risk for debt instruments	
	Currency of the exposure	Turkish Lira	
	Positions in the instrument	Long position	
	Prudential portfolio	Trading book	
s019 r210 c020	Metric	Value used for market risk, gross [mi]	
	Main category	Instruments subject to market risk	
	Approach	Duration-based approach	
	Type of risk	General risk for debt instruments	
	Currency of the exposure	Turkish Lira	
	Positions in the instrument	Short position	
	Prudential portfolio	Trading book	
s019 r210 c030	Metric	Value used for market risk, net [mi]	
	Main category	Instruments subject to market risk	
	Approach	Duration-based approach	
	Type of risk	General risk for debt instruments	

s019 r210 c030	Currency of the exposure	Turkish Lira
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s019 r210 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Turkish Lira
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s019 r210 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Turkish Lira
	Prudential portfolio	Trading book
s019 r210 c060	Metric	Own funds requirements [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Turkish Lira
	Prudential portfolio	Trading book
s019 r220 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Turkish Lira
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	Computable risk weights Zone 1
s019 r220 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Turkish Lira
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	Computable risk weights Zone 1
s019 r220 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Turkish Lira

s019 r220 c030	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	Computable risk weights Zone 1

s019 r220 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Turkish Lira
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	Computable risk weights Zone 1

s019 r230 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Turkish Lira
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	Computable risk weights Zone 2

s019 r230 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Turkish Lira
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	Computable risk weights Zone 2

s019 r230 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Turkish Lira
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	Computable risk weights Zone 2

s019 r230 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Turkish Lira
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	Computable risk weights Zone 2

s019 r240 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Turkish Lira
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	Computable risk weights Zone 3
s019 r240 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Turkish Lira
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	Computable risk weights Zone 3
s019 r240 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Turkish Lira
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	Computable risk weights Zone 3
s019 r240 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Turkish Lira
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	Computable risk weights Zone 3
s019 r250 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approaches for specific risk for debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Turkish Lira
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s019 r250 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approaches for specific risk for debt instruments
	Type of risk	Specific risk for debt instruments

s019 r250 c020	Currency of the exposure	Turkish Lira
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s019 r250 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approaches for specific risk for debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Turkish Lira
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s019 r250 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approaches for specific risk for debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Turkish Lira
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s019 r250 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Instruments subject to market risk
	Approach	Approaches for specific risk for debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Turkish Lira
	Prudential portfolio	Trading book
s019 r250 c060	Metric	Own funds requirements [mi]
	Main category	Instruments subject to market risk
	Approach	Approaches for specific risk for debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Turkish Lira
	Prudential portfolio	Trading book
s019 r251 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Turkish Lira
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s019 r251 c060	Metric	Own funds requirements [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Turkish Lira
	Prudential portfolio	Trading book
s019 r260 c010	Metric	Value used for market risk, gross [mi]

s019 r260 c010	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Turkish Lira
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	0%
s019 r260 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Turkish Lira
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	0%
s019 r260 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Turkish Lira
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	0%
s019 r260 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Turkish Lira
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	0%
s019 r260 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Turkish Lira
	Prudential portfolio	Trading book
	Risk weights	0%
s019 r260 c060	Metric	Own funds requirements [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Turkish Lira

s019 r260 c060	Prudential portfolio	Trading book	
	Risk weights	0%	
s019 r270 c010	Metric	Value used for market risk, gross [mi]	
	Main category	Instruments subject to market risk	
	Approach	Approach for specific risk for non securitisation debt instruments	
	Type of risk	Specific risk for debt instruments	
	Currency of the exposure	Turkish Lira	
	Positions in the instrument	Long position	
	Prudential portfolio	Trading book	
	Risk weights	0,25%,1%,1,6%	
s019 r270 c020	Metric	Value used for market risk, gross [mi]	
	Main category	Instruments subject to market risk	
	Approach	Approach for specific risk for non securitisation debt instruments	
	Type of risk	Specific risk for debt instruments	
	Currency of the exposure	Turkish Lira	
	Positions in the instrument	Short position	
	Prudential portfolio	Trading book	
	Risk weights	0,25%,1%,1,6%	
s019 r270 c030	Metric	Value used for market risk, net [mi]	
	Main category	Instruments subject to market risk	
	Approach	Approach for specific risk for non securitisation debt instruments	
	Type of risk	Specific risk for debt instruments	
	Currency of the exposure	Turkish Lira	
	Positions in the instrument	Long position	
	Prudential portfolio	Trading book	
	Risk weights	0,25%,1%,1,6%	
s019 r270 c040	Metric	Value used for market risk, net [mi]	
	Main category	Instruments subject to market risk	
	Approach	Approach for specific risk for non securitisation debt instruments	
	Type of risk	Specific risk for debt instruments	
	Currency of the exposure	Turkish Lira	
	Positions in the instrument	Short position	
	Prudential portfolio	Trading book	
	Risk weights	0,25%,1%,1,6%	
s019 r270 c050	Metric	Value used for market risk, subject to capital charge [mi]	
	Main category	Instruments subject to market risk	
	Approach	Approach for specific risk for non securitisation debt instruments	
	Type of risk	Specific risk for debt instruments	
	Currency of the exposure	Turkish Lira	
	Prudential portfolio	Trading book	
	Risk weights	0,25%,1%,1,6%	
s019 r270 c060	Metric	Own funds requirements [mi]	
	Main category	Instruments subject to market risk	

s019 r270 c060	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Turkish Lira
	Prudential portfolio	Trading book
	Risk weights	0,25%,1%,1,6%
s019 r280 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Turkish Lira
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	0,25%
s019 r280 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Turkish Lira
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	0,25%
s019 r280 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Turkish Lira
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	0,25%
s019 r280 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Turkish Lira
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	0,25%
s019 r280 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Turkish Lira
	Prudential portfolio	Trading book

s019 r280 c050	Risk weights	0,25%

s019 r280 c060	Metric	Own funds requirements [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Turkish Lira
	Prudential portfolio	Trading book
	Risk weights	0,25%

s019 r290 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Turkish Lira
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	1%

s019 r290 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Turkish Lira
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	1%

s019 r290 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Turkish Lira
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	1%

s019 r290 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Turkish Lira
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	1%

s019 r290 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments

s019 r290 c050	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Turkish Lira
	Prudential portfolio	Trading book
	Risk weights	1%

s019 r290 c060	Metric	Own funds requirements [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Turkish Lira
	Prudential portfolio	Trading book
	Risk weights	1%

s019 r300 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Turkish Lira
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	1,6%

s019 r300 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Turkish Lira
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	1,6%

s019 r300 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Turkish Lira
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	1,6%

s019 r300 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Turkish Lira
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	1,6%

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s019 r300 c050		
	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Turkish Lira
	Prudential portfolio	Trading book
	Risk weights	1,6%
s019 r300 c060		
	Metric	Own funds requirements [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Turkish Lira
	Prudential portfolio	Trading book
	Risk weights	1,6%
s019 r310 c010		
	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Turkish Lira
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	8%
s019 r310 c020		
	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Turkish Lira
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	8%
s019 r310 c030		
	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Turkish Lira
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	8%
s019 r310 c040		
	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Turkish Lira

s019 r310 c040	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	8%

s019 r310 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Turkish Lira
	Prudential portfolio	Trading book
	Risk weights	8%

s019 r310 c060	Metric	Own funds requirements [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Turkish Lira
	Prudential portfolio	Trading book
	Risk weights	8%

s019 r320 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Turkish Lira
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	12%

s019 r320 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Turkish Lira
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	12%

s019 r320 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Turkish Lira
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	12%

| s019 r320 c040 | Metric | Value used for market risk, net [mi] |
| | Main category | Instruments subject to market risk |

s019 r320 c040	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Turkish Lira
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	12%
s019 r320 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Turkish Lira
	Prudential portfolio	Trading book
	Risk weights	12%
s019 r320 c060	Metric	Own funds requirements [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Turkish Lira
	Prudential portfolio	Trading book
	Risk weights	12%
s019 r321 c010	Metric	Value used for market risk, gross [mi]
	Main category	N-th to default credit derivatives
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Turkish Lira
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Use of external ratings	Direct issue credit assessment
s019 r321 c020	Metric	Value used for market risk, gross [mi]
	Main category	N-th to default credit derivatives
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Turkish Lira
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Use of external ratings	Direct issue credit assessment
s019 r321 c030	Metric	Value used for market risk, net [mi]
	Main category	N-th to default credit derivatives
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Turkish Lira
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

s019 r321 c030	Use of external ratings	Direct issue credit assessment
s019 r321 c040	Metric	Value used for market risk, net [mi]
	Main category	N-th to default credit derivatives
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Turkish Lira
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Use of external ratings	Direct issue credit assessment
s019 r321 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	N-th to default credit derivatives
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Turkish Lira
	Prudential portfolio	Trading book
	Use of external ratings	Direct issue credit assessment
s019 r321 c060	Metric	Own funds requirements [mi]
	Main category	N-th to default credit derivatives
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Turkish Lira
	Prudential portfolio	Trading book
	Use of external ratings	Direct issue credit assessment
s019 r325 c060	Metric	Own funds requirements [mi]
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Turkish Lira
	Prudential portfolio	Trading book
s019 r330 c060	Metric	Own funds requirements [mi]
	Main category	Instruments in the CTP
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Turkish Lira
	Prudential portfolio	Trading book
s019 r340 c060	Metric	Own funds requirements [mi]
	Main category	CIUs
	Approach	Particular approach for CIUs reported as debt instruments
	Type of risk	Market not look-through CIUs risk
	Currency of the exposure	Turkish Lira
	Prudential portfolio	Trading book
s019 r350 c060	Metric	Own funds requirements [mi]
	Main category	Options and warrants

s019 r350 c060	Approach	Approaches for options
	Type of risk	Interest rate risk
	Currency of the exposure	Turkish Lira
	Prudential portfolio	Trading book

s019 r360 c010	Metric	Value used for market risk, gross [mi]
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Interest rate risk
	Currency of the exposure	Turkish Lira
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

s019 r360 c020	Metric	Value used for market risk, gross [mi]
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Interest rate risk
	Currency of the exposure	Turkish Lira
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

s019 r360 c030	Metric	Value used for market risk, net [mi]
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Interest rate risk
	Currency of the exposure	Turkish Lira
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

s019 r360 c040	Metric	Value used for market risk, net [mi]
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Interest rate risk
	Currency of the exposure	Turkish Lira
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

s019 r360 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Interest rate risk
	Currency of the exposure	Turkish Lira
	Prudential portfolio	Trading book

s019 r360 c060	Metric	Own funds requirements [mi]
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Interest rate risk
	Currency of the exposure	Turkish Lira

s019 r360 c060	Prudential portfolio	Trading book
s019 r360 c070	Metric	Total risk exposure amount [mi]
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Interest rate risk
	Currency of the exposure	Turkish Lira
	Prudential portfolio	Trading book
s019 r370 c010	Metric	Value used for market risk, gross [mi]
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Interest rate risk
	Currency of the exposure	Turkish Lira
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s019 r370 c020	Metric	Value used for market risk, gross [mi]
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Interest rate risk
	Currency of the exposure	Turkish Lira
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s019 r370 c030	Metric	Value used for market risk, net [mi]
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Interest rate risk
	Currency of the exposure	Turkish Lira
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s019 r370 c040	Metric	Value used for market risk, net [mi]
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Interest rate risk
	Currency of the exposure	Turkish Lira
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s019 r370 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Interest rate risk
	Currency of the exposure	Turkish Lira
	Prudential portfolio	Trading book
s019 r370 c060	Metric	Own funds requirements [mi]
	Main category	Options and warrants

s019 r370 c060	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Interest rate risk
	Currency of the exposure	Turkish Lira
	Prudential portfolio	Trading book

s019 r370 c070	Metric	Total risk exposure amount [mi]
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Interest rate risk
	Currency of the exposure	Turkish Lira
	Prudential portfolio	Trading book

s019 r380 c010	Metric	Value used for market risk, gross [mi]
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Interest rate risk
	Currency of the exposure	Turkish Lira
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

s019 r380 c020	Metric	Value used for market risk, gross [mi]
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Interest rate risk
	Currency of the exposure	Turkish Lira
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

s019 r380 c030	Metric	Value used for market risk, net [mi]
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Interest rate risk
	Currency of the exposure	Turkish Lira
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

s019 r380 c040	Metric	Value used for market risk, net [mi]
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Interest rate risk
	Currency of the exposure	Turkish Lira
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

s019 r380 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Interest rate risk
	Currency of the exposure	Turkish Lira

s019 r380 c050	Prudential portfolio	Trading book
s019 r380 c060	Metric	Own funds requirements [mi]
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Interest rate risk
	Currency of the exposure	Turkish Lira
	Prudential portfolio	Trading book
s019 r380 c070	Metric	Total risk exposure amount [mi]
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Interest rate risk
	Currency of the exposure	Turkish Lira
	Prudential portfolio	Trading book
s019 r390 c010	Metric	Value used for market risk, gross [mi]
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Interest rate risk
	Currency of the exposure	Turkish Lira
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s019 r390 c020	Metric	Value used for market risk, gross [mi]
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Interest rate risk
	Currency of the exposure	Turkish Lira
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s019 r390 c030	Metric	Value used for market risk, net [mi]
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Interest rate risk
	Currency of the exposure	Turkish Lira
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s019 r390 c040	Metric	Value used for market risk, net [mi]
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Interest rate risk
	Currency of the exposure	Turkish Lira
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s019 r390 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Options and warrants

s019 r390 c050	Approach	Scenario matrix approach
	Type of risk	Interest rate risk
	Currency of the exposure	Turkish Lira
	Prudential portfolio	Trading book
s019 r390 c060	Metric	Own funds requirements [mi]
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Interest rate risk
	Currency of the exposure	Turkish Lira
	Prudential portfolio	Trading book
s019 r390 c070	Metric	Total risk exposure amount [mi]
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Interest rate risk
	Currency of the exposure	Turkish Lira
	Prudential portfolio	Trading book
s020 r010 c060	Metric	Own funds requirements [mi]
	Main category	Instruments subject to market risk
	Approach	Standardised approaches for market risk
	Type of risk	Interest rate risk
	Currency of the exposure	Ukrainian Hryvnia
	Prudential portfolio	Trading book
s020 r010 c070	Metric	Total risk exposure amount [mi]
	Main category	Instruments subject to market risk
	Approach	Standardised approaches for market risk
	Type of risk	Interest rate risk
	Currency of the exposure	Ukrainian Hryvnia
	Prudential portfolio	Trading book
s020 r011 c060	Metric	Own funds requirements [mi]
	Main category	Instruments subject to market risk
	Approach	Approaches for general risk for debt instruments
	Type of risk	General risk for debt instruments
	Currency of the exposure	Ukrainian Hryvnia
	Prudential portfolio	Trading book
s020 r012 c010	Metric	Value used for market risk, gross [mi]
	Main category	Derivatives
	Approach	Approaches for general risk for debt instruments
	Type of risk	General risk for debt instruments
	Currency of the exposure	Ukrainian Hryvnia
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s020 r012 c020	Metric	Value used for market risk, gross [mi]
	Main category	Derivatives

s020 r012 c020	Approach	Approaches for general risk for debt instruments
	Type of risk	General risk for debt instruments
	Currency of the exposure	Ukrainian Hryvnia
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s020 r013 c010	Metric	Value used for market risk, gross [mi]
	Main category	Assets and liabilities other than derivatives
	Approach	Approaches for general risk for debt instruments
	Type of risk	General risk for debt instruments
	Currency of the exposure	Ukrainian Hryvnia
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s020 r013 c020	Metric	Value used for market risk, gross [mi]
	Main category	Assets and liabilities other than derivatives
	Approach	Approaches for general risk for debt instruments
	Type of risk	General risk for debt instruments
	Currency of the exposure	Ukrainian Hryvnia
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s020 r020 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Ukrainian Hryvnia
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s020 r020 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Ukrainian Hryvnia
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s020 r020 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Ukrainian Hryvnia
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s020 r020 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach

s020 r020 c040	Type of risk	General risk for debt instruments
	Currency of the exposure	Ukrainian Hryvnia
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s020 r020 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Ukrainian Hryvnia
	Prudential portfolio	Trading book
s020 r020 c060	Metric	Own funds requirements [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Ukrainian Hryvnia
	Prudential portfolio	Trading book
s020 r030 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Ukrainian Hryvnia
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	0%,0.2%,0.4%,0.7%
s020 r030 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Ukrainian Hryvnia
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	0%,0.2%,0.4%,0.7%
s020 r030 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Ukrainian Hryvnia
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	0%,0.2%,0.4%,0.7%
s020 r030 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach

s020 r030 c040	Type of risk	General risk for debt instruments
	Currency of the exposure	Ukrainian Hryvnia
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	0%,0.2%,0.4%,0.7%
s020 r040 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Ukrainian Hryvnia
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	0%
s020 r040 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Ukrainian Hryvnia
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	0%
s020 r050 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Ukrainian Hryvnia
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	0,2%
s020 r050 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Ukrainian Hryvnia
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	0,2%
s020 r060 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Ukrainian Hryvnia
	Positions in the instrument	Long position

s020 r060 c030	Prudential portfolio	Trading book
	Risk weights	0,4%
s020 r060 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Ukrainian Hryvnia
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	0,4%
s020 r070 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Ukrainian Hryvnia
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	0,7%
s020 r070 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Ukrainian Hryvnia
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	0,7%
s020 r080 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Ukrainian Hryvnia
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	1,25%,1,75%,2,25%
s020 r080 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Ukrainian Hryvnia
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	1,25%,1,75%,2,25%
s020 r080 c030	Metric	Value used for market risk, net [mi]

s020 r080 c030

Main category	Instruments subject to market risk
Approach	Maturity-based approach
Type of risk	General risk for debt instruments
Currency of the exposure	Ukrainian Hryvnia
Positions in the instrument	Long position
Prudential portfolio	Trading book
Risk weights	1,25%,1,75%,2,25%

s020 r080 c040

Metric	Value used for market risk, net [mi]
Main category	Instruments subject to market risk
Approach	Maturity-based approach
Type of risk	General risk for debt instruments
Currency of the exposure	Ukrainian Hryvnia
Positions in the instrument	Short position
Prudential portfolio	Trading book
Risk weights	1,25%,1,75%,2,25%

s020 r090 c030

Metric	Value used for market risk, net [mi]
Main category	Instruments subject to market risk
Approach	Maturity-based approach
Type of risk	General risk for debt instruments
Currency of the exposure	Ukrainian Hryvnia
Positions in the instrument	Long position
Prudential portfolio	Trading book
Risk weights	1,25%

s020 r090 c040

Metric	Value used for market risk, net [mi]
Main category	Instruments subject to market risk
Approach	Maturity-based approach
Type of risk	General risk for debt instruments
Currency of the exposure	Ukrainian Hryvnia
Positions in the instrument	Short position
Prudential portfolio	Trading book
Risk weights	1,25%

s020 r100 c030

Metric	Value used for market risk, net [mi]
Main category	Instruments subject to market risk
Approach	Maturity-based approach
Type of risk	General risk for debt instruments
Currency of the exposure	Ukrainian Hryvnia
Positions in the instrument	Long position
Prudential portfolio	Trading book
Risk weights	1,75%

s020 r100 c040

Metric	Value used for market risk, net [mi]
Main category	Instruments subject to market risk
Approach	Maturity-based approach
Type of risk	General risk for debt instruments

s020 r100 c040	Currency of the exposure	Ukrainian Hryvnia
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	1,75%
s020 r110 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Ukrainian Hryvnia
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	2,25%
s020 r110 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Ukrainian Hryvnia
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	2,25%
s020 r120 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Ukrainian Hryvnia
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	2,75%,3,25%,3,75%,4,5%,5,25%,6%,8%,12,5%
s020 r120 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Ukrainian Hryvnia
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	2,75%,3,25%,3,75%,4,5%,5,25%,6%,8%,12,5%
s020 r120 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Ukrainian Hryvnia
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

s020 r120 c030	Risk weights	2,75%,3,25%,3,75%,4,5%,5,25%,6%,8%,12,5%
s020 r120 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Ukrainian Hryvnia
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	2,75%,3,25%,3,75%,4,5%,5,25%,6%,8%,12,5%
s020 r130 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Ukrainian Hryvnia
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	2,75%
s020 r130 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Ukrainian Hryvnia
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	2,75%
s020 r140 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Ukrainian Hryvnia
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	3,25%
s020 r140 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Ukrainian Hryvnia
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	3,25%
s020 r150 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk

s020 r150 c030	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Ukrainian Hryvnia
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	3,75%
s020 r150 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Ukrainian Hryvnia
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	3,75%
s020 r160 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Ukrainian Hryvnia
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	4,5%
s020 r160 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Ukrainian Hryvnia
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	4,5%
s020 r170 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Ukrainian Hryvnia
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	5,25%
s020 r170 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Ukrainian Hryvnia

s020 r170 c040	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	5,25%

s020 r180 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Ukrainian Hryvnia
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	6%

s020 r180 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Ukrainian Hryvnia
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	6%

s020 r190 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Ukrainian Hryvnia
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	8%

s020 r190 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Ukrainian Hryvnia
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	8%

s020 r200 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Ukrainian Hryvnia
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	12,5%

s020 r200 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Ukrainian Hryvnia
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	12,5%
s020 r210 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Ukrainian Hryvnia
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s020 r210 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Ukrainian Hryvnia
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s020 r210 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Ukrainian Hryvnia
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s020 r210 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Ukrainian Hryvnia
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s020 r210 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Ukrainian Hryvnia
	Prudential portfolio	Trading book
s020 r210 c060	Metric	Own funds requirements [mi]

s020 r210 c060	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Ukrainian Hryvnia
	Prudential portfolio	Trading book
s020 r220 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Ukrainian Hryvnia
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	Computable risk weights Zone 1
s020 r220 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Ukrainian Hryvnia
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	Computable risk weights Zone 1
s020 r220 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Ukrainian Hryvnia
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	Computable risk weights Zone 1
s020 r220 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Ukrainian Hryvnia
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	Computable risk weights Zone 1
s020 r230 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Ukrainian Hryvnia
	Positions in the instrument	Long position

s020 r230 c010	Prudential portfolio	Trading book
	Risk weights	Computable risk weights Zone 2
s020 r230 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Ukrainian Hryvnia
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	Computable risk weights Zone 2
s020 r230 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Ukrainian Hryvnia
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	Computable risk weights Zone 2
s020 r230 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Ukrainian Hryvnia
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	Computable risk weights Zone 2
s020 r240 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Ukrainian Hryvnia
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	Computable risk weights Zone 3
s020 r240 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Ukrainian Hryvnia
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	Computable risk weights Zone 3
s020 r240 c030	Metric	Value used for market risk, net [mi]

s020 r240 c030	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Ukrainian Hryvnia
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	Computable risk weights Zone 3
s020 r240 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Ukrainian Hryvnia
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	Computable risk weights Zone 3
s020 r250 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approaches for specific risk for debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Ukrainian Hryvnia
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s020 r250 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approaches for specific risk for debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Ukrainian Hryvnia
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s020 r250 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approaches for specific risk for debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Ukrainian Hryvnia
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s020 r250 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approaches for specific risk for debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Ukrainian Hryvnia
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

s020 r250 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Instruments subject to market risk
	Approach	Approaches for specific risk for debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Ukrainian Hryvnia
	Prudential portfolio	Trading book
s020 r250 c060	Metric	Own funds requirements [mi]
	Main category	Instruments subject to market risk
	Approach	Approaches for specific risk for debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Ukrainian Hryvnia
	Prudential portfolio	Trading book
s020 r251 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Ukrainian Hryvnia
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s020 r251 c060	Metric	Own funds requirements [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Ukrainian Hryvnia
	Prudential portfolio	Trading book
s020 r260 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Ukrainian Hryvnia
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	0%
s020 r260 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Ukrainian Hryvnia
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	0%
s020 r260 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk

s020 r260 c030	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Ukrainian Hryvnia
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	0%
s020 r260 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Ukrainian Hryvnia
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	0%
s020 r260 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Ukrainian Hryvnia
	Prudential portfolio	Trading book
	Risk weights	0%
s020 r260 c060	Metric	Own funds requirements [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Ukrainian Hryvnia
	Prudential portfolio	Trading book
	Risk weights	0%
s020 r270 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Ukrainian Hryvnia
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	0,25%,1%,1,6%
s020 r270 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Ukrainian Hryvnia
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

s020 r270 c020	Risk weights	0,25%,1%,1,6%

s020 r270 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Ukrainian Hryvnia
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	0,25%,1%,1,6%

s020 r270 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Ukrainian Hryvnia
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	0,25%,1%,1,6%

s020 r270 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Ukrainian Hryvnia
	Prudential portfolio	Trading book
	Risk weights	0,25%,1%,1,6%

s020 r270 c060	Metric	Own funds requirements [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Ukrainian Hryvnia
	Prudential portfolio	Trading book
	Risk weights	0,25%,1%,1,6%

s020 r280 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Ukrainian Hryvnia
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	0,25%

s020 r280 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments

s020 r280 c020	Currency of the exposure	Ukrainian Hryvnia
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	0,25%
s020 r280 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Ukrainian Hryvnia
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	0,25%
s020 r280 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Ukrainian Hryvnia
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	0,25%
s020 r280 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Ukrainian Hryvnia
	Prudential portfolio	Trading book
	Risk weights	0,25%
s020 r280 c060	Metric	Own funds requirements [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Ukrainian Hryvnia
	Prudential portfolio	Trading book
	Risk weights	0,25%
s020 r290 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Ukrainian Hryvnia
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	1%
s020 r290 c020	Metric	Value used for market risk, gross [mi]

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s020 r290 c020	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Ukrainian Hryvnia
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	1%
s020 r290 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Ukrainian Hryvnia
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	1%
s020 r290 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Ukrainian Hryvnia
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	1%
s020 r290 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Ukrainian Hryvnia
	Prudential portfolio	Trading book
	Risk weights	1%
s020 r290 c060	Metric	Own funds requirements [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Ukrainian Hryvnia
	Prudential portfolio	Trading book
	Risk weights	1%
s020 r300 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Ukrainian Hryvnia
	Positions in the instrument	Long position

s020 r300 c010	Prudential portfolio		Trading book
	Risk weights		1,6%
s020 r300 c020	Metric		Value used for market risk, gross [mi]
	Main category		Instruments subject to market risk
	Approach		Approach for specific risk for non securitisation debt instruments
	Type of risk		Specific risk for debt instruments
	Currency of the exposure		Ukrainian Hryvnia
	Positions in the instrument		Short position
	Prudential portfolio		Trading book
	Risk weights		1,6%
s020 r300 c030	Metric		Value used for market risk, net [mi]
	Main category		Instruments subject to market risk
	Approach		Approach for specific risk for non securitisation debt instruments
	Type of risk		Specific risk for debt instruments
	Currency of the exposure		Ukrainian Hryvnia
	Positions in the instrument		Long position
	Prudential portfolio		Trading book
	Risk weights		1,6%
s020 r300 c040	Metric		Value used for market risk, net [mi]
	Main category		Instruments subject to market risk
	Approach		Approach for specific risk for non securitisation debt instruments
	Type of risk		Specific risk for debt instruments
	Currency of the exposure		Ukrainian Hryvnia
	Positions in the instrument		Short position
	Prudential portfolio		Trading book
	Risk weights		1,6%
s020 r300 c050	Metric		Value used for market risk, subject to capital charge [mi]
	Main category		Instruments subject to market risk
	Approach		Approach for specific risk for non securitisation debt instruments
	Type of risk		Specific risk for debt instruments
	Currency of the exposure		Ukrainian Hryvnia
	Prudential portfolio		Trading book
	Risk weights		1,6%
s020 r300 c060	Metric		Own funds requirements [mi]
	Main category		Instruments subject to market risk
	Approach		Approach for specific risk for non securitisation debt instruments
	Type of risk		Specific risk for debt instruments
	Currency of the exposure		Ukrainian Hryvnia
	Prudential portfolio		Trading book
	Risk weights		1,6%
s020 r310 c010	Metric		Value used for market risk, gross [mi]
	Main category		Instruments subject to market risk
	Approach		Approach for specific risk for non securitisation debt instruments

s020 r310 c010	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Ukrainian Hryvnia
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	8%
s020 r310 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Ukrainian Hryvnia
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	8%
s020 r310 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Ukrainian Hryvnia
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	8%
s020 r310 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Ukrainian Hryvnia
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	8%
s020 r310 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Ukrainian Hryvnia
	Prudential portfolio	Trading book
	Risk weights	8%
s020 r310 c060	Metric	Own funds requirements [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Ukrainian Hryvnia
	Prudential portfolio	Trading book
	Risk weights	8%

s020 r320 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Ukrainian Hryvnia
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	12%
s020 r320 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Ukrainian Hryvnia
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	12%
s020 r320 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Ukrainian Hryvnia
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	12%
s020 r320 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Ukrainian Hryvnia
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	12%
s020 r320 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Ukrainian Hryvnia
	Prudential portfolio	Trading book
	Risk weights	12%
s020 r320 c060	Metric	Own funds requirements [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments

s020 r320 c060	Currency of the exposure	Ukrainian Hryvnia
	Prudential portfolio	Trading book
	Risk weights	12%
s020 r321 c010	Metric	Value used for market risk, gross [mi]
	Main category	N-th to default credit derivatives
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Ukrainian Hryvnia
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Use of external ratings	Direct issue credit assessment
s020 r321 c020	Metric	Value used for market risk, gross [mi]
	Main category	N-th to default credit derivatives
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Ukrainian Hryvnia
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Use of external ratings	Direct issue credit assessment
s020 r321 c030	Metric	Value used for market risk, net [mi]
	Main category	N-th to default credit derivatives
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Ukrainian Hryvnia
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Use of external ratings	Direct issue credit assessment
s020 r321 c040	Metric	Value used for market risk, net [mi]
	Main category	N-th to default credit derivatives
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Ukrainian Hryvnia
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Use of external ratings	Direct issue credit assessment
s020 r321 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	N-th to default credit derivatives
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Ukrainian Hryvnia
	Prudential portfolio	Trading book
	Use of external ratings	Direct issue credit assessment
s020 r321 c060	Metric	Own funds requirements [mi]

s020 r321 c060	Main category	N-th to default credit derivatives
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Ukrainian Hryvnia
	Prudential portfolio	Trading book
	Use of external ratings	Direct issue credit assessment
s020 r325 c060	Metric	Own funds requirements [mi]
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Ukrainian Hryvnia
	Prudential portfolio	Trading book
s020 r330 c060	Metric	Own funds requirements [mi]
	Main category	Instruments in the CTP
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Ukrainian Hryvnia
	Prudential portfolio	Trading book
s020 r340 c060	Metric	Own funds requirements [mi]
	Main category	CIUs
	Approach	Particular approach for CIUs reported as debt instruments
	Type of risk	Market not look-through CIUs risk
	Currency of the exposure	Ukrainian Hryvnia
	Prudential portfolio	Trading book
s020 r350 c060	Metric	Own funds requirements [mi]
	Main category	Options and warrants
	Approach	Approaches for options
	Type of risk	Interest rate risk
	Currency of the exposure	Ukrainian Hryvnia
	Prudential portfolio	Trading book
s020 r360 c010	Metric	Value used for market risk, gross [mi]
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Interest rate risk
	Currency of the exposure	Ukrainian Hryvnia
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s020 r360 c020	Metric	Value used for market risk, gross [mi]
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Interest rate risk
	Currency of the exposure	Ukrainian Hryvnia
	Positions in the instrument	Short position

s020 r360 c020	Prudential portfolio	Trading book
s020 r360 c030	Metric	Value used for market risk, net [mi]
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Interest rate risk
	Currency of the exposure	Ukrainian Hryvnia
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s020 r360 c040	Metric	Value used for market risk, net [mi]
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Interest rate risk
	Currency of the exposure	Ukrainian Hryvnia
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s020 r360 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Interest rate risk
	Currency of the exposure	Ukrainian Hryvnia
	Prudential portfolio	Trading book
s020 r360 c060	Metric	Own funds requirements [mi]
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Interest rate risk
	Currency of the exposure	Ukrainian Hryvnia
	Prudential portfolio	Trading book
s020 r360 c070	Metric	Total risk exposure amount [mi]
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Interest rate risk
	Currency of the exposure	Ukrainian Hryvnia
	Prudential portfolio	Trading book
s020 r370 c010	Metric	Value used for market risk, gross [mi]
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Interest rate risk
	Currency of the exposure	Ukrainian Hryvnia
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s020 r370 c020	Metric	Value used for market risk, gross [mi]
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk

s020 r370 c020	Type of risk	Interest rate risk
	Currency of the exposure	Ukrainian Hryvnia
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s020 r370 c030	Metric	Value used for market risk, net [mi]
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Interest rate risk
	Currency of the exposure	Ukrainian Hryvnia
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s020 r370 c040	Metric	Value used for market risk, net [mi]
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Interest rate risk
	Currency of the exposure	Ukrainian Hryvnia
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s020 r370 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Interest rate risk
	Currency of the exposure	Ukrainian Hryvnia
	Prudential portfolio	Trading book
s020 r370 c060	Metric	Own funds requirements [mi]
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Interest rate risk
	Currency of the exposure	Ukrainian Hryvnia
	Prudential portfolio	Trading book
s020 r370 c070	Metric	Total risk exposure amount [mi]
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Interest rate risk
	Currency of the exposure	Ukrainian Hryvnia
	Prudential portfolio	Trading book
s020 r380 c010	Metric	Value used for market risk, gross [mi]
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Interest rate risk
	Currency of the exposure	Ukrainian Hryvnia
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

s020 r380 c020

Metric	Value used for market risk, gross [mi]
Main category	Options and warrants
Approach	Delta plus approach, additional requirements for vega risk
Type of risk	Interest rate risk
Currency of the exposure	Ukrainian Hryvnia
Positions in the instrument	Short position
Prudential portfolio	Trading book

s020 r380 c030

Metric	Value used for market risk, net [mi]
Main category	Options and warrants
Approach	Delta plus approach, additional requirements for vega risk
Type of risk	Interest rate risk
Currency of the exposure	Ukrainian Hryvnia
Positions in the instrument	Long position
Prudential portfolio	Trading book

s020 r380 c040

Metric	Value used for market risk, net [mi]
Main category	Options and warrants
Approach	Delta plus approach, additional requirements for vega risk
Type of risk	Interest rate risk
Currency of the exposure	Ukrainian Hryvnia
Positions in the instrument	Short position
Prudential portfolio	Trading book

s020 r380 c050

Metric	Value used for market risk, subject to capital charge [mi]
Main category	Options and warrants
Approach	Delta plus approach, additional requirements for vega risk
Type of risk	Interest rate risk
Currency of the exposure	Ukrainian Hryvnia
Prudential portfolio	Trading book

s020 r380 c060

Metric	Own funds requirements [mi]
Main category	Options and warrants
Approach	Delta plus approach, additional requirements for vega risk
Type of risk	Interest rate risk
Currency of the exposure	Ukrainian Hryvnia
Prudential portfolio	Trading book

s020 r380 c070

Metric	Total risk exposure amount [mi]
Main category	Options and warrants
Approach	Delta plus approach, additional requirements for vega risk
Type of risk	Interest rate risk
Currency of the exposure	Ukrainian Hryvnia
Prudential portfolio	Trading book

s020 r390 c010

Metric	Value used for market risk, gross [mi]
Main category	Options and warrants
Approach	Scenario matrix approach
Type of risk	Interest rate risk

s020 r390 c010	Currency of the exposure	Ukrainian Hryvnia
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s020 r390 c020	Metric	Value used for market risk, gross [mi]
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Interest rate risk
	Currency of the exposure	Ukrainian Hryvnia
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s020 r390 c030	Metric	Value used for market risk, net [mi]
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Interest rate risk
	Currency of the exposure	Ukrainian Hryvnia
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s020 r390 c040	Metric	Value used for market risk, net [mi]
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Interest rate risk
	Currency of the exposure	Ukrainian Hryvnia
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s020 r390 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Interest rate risk
	Currency of the exposure	Ukrainian Hryvnia
	Prudential portfolio	Trading book
s020 r390 c060	Metric	Own funds requirements [mi]
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Interest rate risk
	Currency of the exposure	Ukrainian Hryvnia
	Prudential portfolio	Trading book
s020 r390 c070	Metric	Total risk exposure amount [mi]
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Interest rate risk
	Currency of the exposure	Ukrainian Hryvnia
	Prudential portfolio	Trading book
s021 r010 c060	Metric	Own funds requirements [mi]

s021 r010 c060	Main category	Instruments subject to market risk
	Approach	Standardised approaches for market risk
	Type of risk	Interest rate risk
	Currency of the exposure	US-Dollar
	Prudential portfolio	Trading book
s021 r010 c070	Metric	Total risk exposure amount [mi]
	Main category	Instruments subject to market risk
	Approach	Standardised approaches for market risk
	Type of risk	Interest rate risk
	Currency of the exposure	US-Dollar
	Prudential portfolio	Trading book
s021 r011 c060	Metric	Own funds requirements [mi]
	Main category	Instruments subject to market risk
	Approach	Approaches for general risk for debt instruments
	Type of risk	General risk for debt instruments
	Currency of the exposure	US-Dollar
	Prudential portfolio	Trading book
s021 r012 c010	Metric	Value used for market risk, gross [mi]
	Main category	Derivatives
	Approach	Approaches for general risk for debt instruments
	Type of risk	General risk for debt instruments
	Currency of the exposure	US-Dollar
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s021 r012 c020	Metric	Value used for market risk, gross [mi]
	Main category	Derivatives
	Approach	Approaches for general risk for debt instruments
	Type of risk	General risk for debt instruments
	Currency of the exposure	US-Dollar
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s021 r013 c010	Metric	Value used for market risk, gross [mi]
	Main category	Assets and liabilities other than derivatives
	Approach	Approaches for general risk for debt instruments
	Type of risk	General risk for debt instruments
	Currency of the exposure	US-Dollar
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s021 r013 c020	Metric	Value used for market risk, gross [mi]
	Main category	Assets and liabilities other than derivatives
	Approach	Approaches for general risk for debt instruments
	Type of risk	General risk for debt instruments
	Currency of the exposure	US-Dollar

s021 r013 c020	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s021 r020 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	US-Dollar
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s021 r020 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	US-Dollar
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s021 r020 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	US-Dollar
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s021 r020 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	US-Dollar
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s021 r020 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	US-Dollar
	Prudential portfolio	Trading book
s021 r020 c060	Metric	Own funds requirements [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	US-Dollar
	Prudential portfolio	Trading book
s021 r030 c010	Metric	Value used for market risk, gross [mi]

s021 r030 c010	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	US-Dollar
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	0%,0.2%,0.4%,0.7%
s021 r030 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	US-Dollar
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	0%,0.2%,0.4%,0.7%
s021 r030 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	US-Dollar
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	0%,0.2%,0.4%,0.7%
s021 r030 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	US-Dollar
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	0%,0.2%,0.4%,0.7%
s021 r040 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	US-Dollar
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	0%
s021 r040 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments

s021 r040 c040	Currency of the exposure	US-Dollar
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	0%
s021 r050 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	US-Dollar
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	0,2%
s021 r050 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	US-Dollar
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	0,2%
s021 r060 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	US-Dollar
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	0,4%
s021 r060 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	US-Dollar
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	0,4%
s021 r070 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	US-Dollar
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

s021 r070 c030	Risk weights	0,7%
s021 r070 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	US-Dollar
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	0,7%
s021 r080 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	US-Dollar
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	1,25%,1,75%,2,25%
s021 r080 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	US-Dollar
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	1,25%,1,75%,2,25%
s021 r080 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	US-Dollar
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	1,25%,1,75%,2,25%
s021 r080 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	US-Dollar
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	1,25%,1,75%,2,25%
s021 r090 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk

s021 r090 c030	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	US-Dollar
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	1,25%
s021 r090 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	US-Dollar
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	1,25%
s021 r100 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	US-Dollar
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	1,75%
s021 r100 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	US-Dollar
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	1,75%
s021 r110 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	US-Dollar
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	2,25%
s021 r110 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	US-Dollar

s021 r110 c040	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	2,25%

s021 r120 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	US-Dollar
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	2,75%,3,25%,3,75%,4,5%,5,25%,6%,8%,12,5%

s021 r120 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	US-Dollar
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	2,75%,3,25%,3,75%,4,5%,5,25%,6%,8%,12,5%

s021 r120 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	US-Dollar
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	2,75%,3,25%,3,75%,4,5%,5,25%,6%,8%,12,5%

s021 r120 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	US-Dollar
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	2,75%,3,25%,3,75%,4,5%,5,25%,6%,8%,12,5%

s021 r130 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	US-Dollar
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	2,75%

s021 r130 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	US-Dollar
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	2,75%
s021 r140 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	US-Dollar
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	3,25%
s021 r140 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	US-Dollar
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	3,25%
s021 r150 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	US-Dollar
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	3,75%
s021 r150 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	US-Dollar
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	3,75%
s021 r160 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach

s021 r160 c030	Type of risk	General risk for debt instruments
	Currency of the exposure	US-Dollar
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	4,5%
s021 r160 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	US-Dollar
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	4,5%
s021 r170 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	US-Dollar
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	5,25%
s021 r170 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	US-Dollar
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	5,25%
s021 r180 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	US-Dollar
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	6%
s021 r180 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	US-Dollar
	Positions in the instrument	Short position

s021 r180 c040	Prudential portfolio	Trading book
	Risk weights	6%

s021 r190 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	US-Dollar
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	8%

s021 r190 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	US-Dollar
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	8%

s021 r200 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	US-Dollar
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	12,5%

s021 r200 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	US-Dollar
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	12,5%

s021 r210 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	US-Dollar
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

s021 r210 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk

s021 r210 c020	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	US-Dollar
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s021 r210 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	US-Dollar
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s021 r210 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	US-Dollar
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s021 r210 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	US-Dollar
	Prudential portfolio	Trading book
s021 r210 c060	Metric	Own funds requirements [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	US-Dollar
	Prudential portfolio	Trading book
s021 r220 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	US-Dollar
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	Computable risk weights Zone 1
s021 r220 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments

s021 r220 c020

Currency of the exposure	US-Dollar
Positions in the instrument	Short position
Prudential portfolio	Trading book
Risk weights	Computable risk weights Zone 1

s021 r220 c030

Metric	Value used for market risk, net [mi]
Main category	Instruments subject to market risk
Approach	Duration-based approach
Type of risk	General risk for debt instruments
Currency of the exposure	US-Dollar
Positions in the instrument	Long position
Prudential portfolio	Trading book
Risk weights	Computable risk weights Zone 1

s021 r220 c040

Metric	Value used for market risk, net [mi]
Main category	Instruments subject to market risk
Approach	Duration-based approach
Type of risk	General risk for debt instruments
Currency of the exposure	US-Dollar
Positions in the instrument	Short position
Prudential portfolio	Trading book
Risk weights	Computable risk weights Zone 1

s021 r230 c010

Metric	Value used for market risk, gross [mi]
Main category	Instruments subject to market risk
Approach	Duration-based approach
Type of risk	General risk for debt instruments
Currency of the exposure	US-Dollar
Positions in the instrument	Long position
Prudential portfolio	Trading book
Risk weights	Computable risk weights Zone 2

s021 r230 c020

Metric	Value used for market risk, gross [mi]
Main category	Instruments subject to market risk
Approach	Duration-based approach
Type of risk	General risk for debt instruments
Currency of the exposure	US-Dollar
Positions in the instrument	Short position
Prudential portfolio	Trading book
Risk weights	Computable risk weights Zone 2

s021 r230 c030

Metric	Value used for market risk, net [mi]
Main category	Instruments subject to market risk
Approach	Duration-based approach
Type of risk	General risk for debt instruments
Currency of the exposure	US-Dollar
Positions in the instrument	Long position
Prudential portfolio	Trading book

s021 r230 c030	Risk weights	Computable risk weights Zone 2
s021 r230 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	US-Dollar
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	Computable risk weights Zone 2
s021 r240 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	US-Dollar
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	Computable risk weights Zone 3
s021 r240 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	US-Dollar
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	Computable risk weights Zone 3
s021 r240 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	US-Dollar
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	Computable risk weights Zone 3
s021 r240 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	US-Dollar
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	Computable risk weights Zone 3
s021 r250 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk

s021 r250 c010	Approach	Approaches for specific risk for debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	US-Dollar
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s021 r250 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approaches for specific risk for debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	US-Dollar
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s021 r250 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approaches for specific risk for debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	US-Dollar
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s021 r250 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approaches for specific risk for debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	US-Dollar
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s021 r250 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Instruments subject to market risk
	Approach	Approaches for specific risk for debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	US-Dollar
	Prudential portfolio	Trading book
s021 r250 c060	Metric	Own funds requirements [mi]
	Main category	Instruments subject to market risk
	Approach	Approaches for specific risk for debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	US-Dollar
	Prudential portfolio	Trading book
s021 r251 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	US-Dollar

| s021 r251 c040 | Positions in the instrument | Short position |
| | Prudential portfolio | Trading book |

s021 r251 c060	Metric	Own funds requirements [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	US-Dollar
	Prudential portfolio	Trading book

s021 r260 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	US-Dollar
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	0%

s021 r260 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	US-Dollar
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	0%

s021 r260 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	US-Dollar
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	0%

s021 r260 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	US-Dollar
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	0%

s021 r260 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments

s021 r260 c050	Type of risk	Specific risk for debt instruments
	Currency of the exposure	US-Dollar
	Prudential portfolio	Trading book
	Risk weights	0%

s021 r260 c060	Metric	Own funds requirements [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	US-Dollar
	Prudential portfolio	Trading book
	Risk weights	0%

s021 r270 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	US-Dollar
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	0,25%,1%,1,6%

s021 r270 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	US-Dollar
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	0,25%,1%,1,6%

s021 r270 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	US-Dollar
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	0,25%,1%,1,6%

s021 r270 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	US-Dollar
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	0,25%,1%,1,6%

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s021 r270 c050

Metric	Value used for market risk, subject to capital charge [mi]
Main category	Instruments subject to market risk
Approach	Approach for specific risk for non securitisation debt instruments
Type of risk	Specific risk for debt instruments
Currency of the exposure	US-Dollar
Prudential portfolio	Trading book
Risk weights	0,25%,1%,1,6%

s021 r270 c060

Metric	Own funds requirements [mi]
Main category	Instruments subject to market risk
Approach	Approach for specific risk for non securitisation debt instruments
Type of risk	Specific risk for debt instruments
Currency of the exposure	US-Dollar
Prudential portfolio	Trading book
Risk weights	0,25%,1%,1,6%

s021 r280 c010

Metric	Value used for market risk, gross [mi]
Main category	Instruments subject to market risk
Approach	Approach for specific risk for non securitisation debt instruments
Type of risk	Specific risk for debt instruments
Currency of the exposure	US-Dollar
Positions in the instrument	Long position
Prudential portfolio	Trading book
Risk weights	0,25%

s021 r280 c020

Metric	Value used for market risk, gross [mi]
Main category	Instruments subject to market risk
Approach	Approach for specific risk for non securitisation debt instruments
Type of risk	Specific risk for debt instruments
Currency of the exposure	US-Dollar
Positions in the instrument	Short position
Prudential portfolio	Trading book
Risk weights	0,25%

s021 r280 c030

Metric	Value used for market risk, net [mi]
Main category	Instruments subject to market risk
Approach	Approach for specific risk for non securitisation debt instruments
Type of risk	Specific risk for debt instruments
Currency of the exposure	US-Dollar
Positions in the instrument	Long position
Prudential portfolio	Trading book
Risk weights	0,25%

s021 r280 c040

Metric	Value used for market risk, net [mi]
Main category	Instruments subject to market risk
Approach	Approach for specific risk for non securitisation debt instruments
Type of risk	Specific risk for debt instruments
Currency of the exposure	US-Dollar

s021 r280 c040	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	0,25%

s021 r280 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	US-Dollar
	Prudential portfolio	Trading book
	Risk weights	0,25%

s021 r280 c060	Metric	Own funds requirements [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	US-Dollar
	Prudential portfolio	Trading book
	Risk weights	0,25%

s021 r290 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	US-Dollar
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	1%

s021 r290 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	US-Dollar
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	1%

s021 r290 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	US-Dollar
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	1%

| s021 r290 c040 | Metric | Value used for market risk, net [mi] |
| | Main category | Instruments subject to market risk |

s021 r290 c040	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	US-Dollar
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	1%
s021 r290 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	US-Dollar
	Prudential portfolio	Trading book
	Risk weights	1%
s021 r290 c060	Metric	Own funds requirements [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	US-Dollar
	Prudential portfolio	Trading book
	Risk weights	1%
s021 r300 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	US-Dollar
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	1,6%
s021 r300 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	US-Dollar
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	1,6%
s021 r300 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	US-Dollar
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

s021 r300 c030	Risk weights	1,6%

s021 r300 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	US-Dollar
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	1,6%

s021 r300 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	US-Dollar
	Prudential portfolio	Trading book
	Risk weights	1,6%

s021 r300 c060	Metric	Own funds requirements [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	US-Dollar
	Prudential portfolio	Trading book
	Risk weights	1,6%

s021 r310 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	US-Dollar
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	8%

s021 r310 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	US-Dollar
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	8%

s021 r310 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments

s021 r310 c030	Currency of the exposure	US-Dollar
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	8%
s021 r310 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	US-Dollar
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	8%
s021 r310 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	US-Dollar
	Prudential portfolio	Trading book
	Risk weights	8%
s021 r310 c060	Metric	Own funds requirements [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	US-Dollar
	Prudential portfolio	Trading book
	Risk weights	8%
s021 r320 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	US-Dollar
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	12%
s021 r320 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	US-Dollar
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	12%
s021 r320 c030	Metric	Value used for market risk, net [mi]

s021 r320 c030	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	US-Dollar
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	12%
s021 r320 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	US-Dollar
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	12%
s021 r320 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	US-Dollar
	Prudential portfolio	Trading book
	Risk weights	12%
s021 r320 c060	Metric	Own funds requirements [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	US-Dollar
	Prudential portfolio	Trading book
	Risk weights	12%
s021 r321 c010	Metric	Value used for market risk, gross [mi]
	Main category	N-th to default credit derivatives
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	US-Dollar
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Use of external ratings	Direct issue credit assessment
s021 r321 c020	Metric	Value used for market risk, gross [mi]
	Main category	N-th to default credit derivatives
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	US-Dollar
	Positions in the instrument	Short position

s021 r321 c020	Prudential portfolio	Trading book
	Use of external ratings	Direct issue credit assessment
s021 r321 c030	Metric	Value used for market risk, net [mi]
	Main category	N-th to default credit derivatives
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	US-Dollar
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Use of external ratings	Direct issue credit assessment
s021 r321 c040	Metric	Value used for market risk, net [mi]
	Main category	N-th to default credit derivatives
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	US-Dollar
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Use of external ratings	Direct issue credit assessment
s021 r321 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	N-th to default credit derivatives
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	US-Dollar
	Prudential portfolio	Trading book
	Use of external ratings	Direct issue credit assessment
s021 r321 c060	Metric	Own funds requirements [mi]
	Main category	N-th to default credit derivatives
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	US-Dollar
	Prudential portfolio	Trading book
	Use of external ratings	Direct issue credit assessment
s021 r325 c060	Metric	Own funds requirements [mi]
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	US-Dollar
	Prudential portfolio	Trading book
s021 r330 c060	Metric	Own funds requirements [mi]
	Main category	Instruments in the CTP
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	US-Dollar

s021 r330 c060	Prudential portfolio	Trading book
s021 r340 c060	Metric	Own funds requirements [mi]
	Main category	CIUs
	Approach	Particular approach for CIUs reported as debt instruments
	Type of risk	Market not look-through CIUs risk
	Currency of the exposure	US-Dollar
	Prudential portfolio	Trading book
s021 r350 c060	Metric	Own funds requirements [mi]
	Main category	Options and warrants
	Approach	Approaches for options
	Type of risk	Interest rate risk
	Currency of the exposure	US-Dollar
	Prudential portfolio	Trading book
s021 r360 c010	Metric	Value used for market risk, gross [mi]
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Interest rate risk
	Currency of the exposure	US-Dollar
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s021 r360 c020	Metric	Value used for market risk, gross [mi]
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Interest rate risk
	Currency of the exposure	US-Dollar
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s021 r360 c030	Metric	Value used for market risk, net [mi]
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Interest rate risk
	Currency of the exposure	US-Dollar
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s021 r360 c040	Metric	Value used for market risk, net [mi]
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Interest rate risk
	Currency of the exposure	US-Dollar
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s021 r360 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Options and warrants

s021 r360 c050	Approach	Simplified method
	Type of risk	Interest rate risk
	Currency of the exposure	US-Dollar
	Prudential portfolio	Trading book

s021 r360 c060	Metric	Own funds requirements [mi]
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Interest rate risk
	Currency of the exposure	US-Dollar
	Prudential portfolio	Trading book

s021 r360 c070	Metric	Total risk exposure amount [mi]
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Interest rate risk
	Currency of the exposure	US-Dollar
	Prudential portfolio	Trading book

s021 r370 c010	Metric	Value used for market risk, gross [mi]
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Interest rate risk
	Currency of the exposure	US-Dollar
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

s021 r370 c020	Metric	Value used for market risk, gross [mi]
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Interest rate risk
	Currency of the exposure	US-Dollar
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

s021 r370 c030	Metric	Value used for market risk, net [mi]
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Interest rate risk
	Currency of the exposure	US-Dollar
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

s021 r370 c040	Metric	Value used for market risk, net [mi]
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Interest rate risk
	Currency of the exposure	US-Dollar
	Positions in the instrument	Short position

s021 r370 c040	Prudential portfolio		Trading book
s021 r370 c050	Metric		Value used for market risk, subject to capital charge [mi]
	Main category		Options and warrants
	Approach		Delta plus approach, additional requirements for gamma risk
	Type of risk		Interest rate risk
	Currency of the exposure		US-Dollar
	Prudential portfolio		Trading book
s021 r370 c060	Metric		Own funds requirements [mi]
	Main category		Options and warrants
	Approach		Delta plus approach, additional requirements for gamma risk
	Type of risk		Interest rate risk
	Currency of the exposure		US-Dollar
	Prudential portfolio		Trading book
s021 r370 c070	Metric		Total risk exposure amount [mi]
	Main category		Options and warrants
	Approach		Delta plus approach, additional requirements for gamma risk
	Type of risk		Interest rate risk
	Currency of the exposure		US-Dollar
	Prudential portfolio		Trading book
s021 r380 c010	Metric		Value used for market risk, gross [mi]
	Main category		Options and warrants
	Approach		Delta plus approach, additional requirements for vega risk
	Type of risk		Interest rate risk
	Currency of the exposure		US-Dollar
	Positions in the instrument		Long position
	Prudential portfolio		Trading book
s021 r380 c020	Metric		Value used for market risk, gross [mi]
	Main category		Options and warrants
	Approach		Delta plus approach, additional requirements for vega risk
	Type of risk		Interest rate risk
	Currency of the exposure		US-Dollar
	Positions in the instrument		Short position
	Prudential portfolio		Trading book
s021 r380 c030	Metric		Value used for market risk, net [mi]
	Main category		Options and warrants
	Approach		Delta plus approach, additional requirements for vega risk
	Type of risk		Interest rate risk
	Currency of the exposure		US-Dollar
	Positions in the instrument		Long position
	Prudential portfolio		Trading book
s021 r380 c040	Metric		Value used for market risk, net [mi]
	Main category		Options and warrants
	Approach		Delta plus approach, additional requirements for vega risk

s021 r380 c040	Type of risk	Interest rate risk
	Currency of the exposure	US-Dollar
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s021 r380 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Interest rate risk
	Currency of the exposure	US-Dollar
	Prudential portfolio	Trading book
s021 r380 c060	Metric	Own funds requirements [mi]
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Interest rate risk
	Currency of the exposure	US-Dollar
	Prudential portfolio	Trading book
s021 r380 c070	Metric	Total risk exposure amount [mi]
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Interest rate risk
	Currency of the exposure	US-Dollar
	Prudential portfolio	Trading book
s021 r390 c010	Metric	Value used for market risk, gross [mi]
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Interest rate risk
	Currency of the exposure	US-Dollar
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s021 r390 c020	Metric	Value used for market risk, gross [mi]
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Interest rate risk
	Currency of the exposure	US-Dollar
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s021 r390 c030	Metric	Value used for market risk, net [mi]
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Interest rate risk
	Currency of the exposure	US-Dollar
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

s021 r390 c040	Metric	Value used for market risk, net [mi]
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Interest rate risk
	Currency of the exposure	US-Dollar
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s021 r390 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Interest rate risk
	Currency of the exposure	US-Dollar
	Prudential portfolio	Trading book
s021 r390 c060	Metric	Own funds requirements [mi]
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Interest rate risk
	Currency of the exposure	US-Dollar
	Prudential portfolio	Trading book
s021 r390 c070	Metric	Total risk exposure amount [mi]
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Interest rate risk
	Currency of the exposure	US-Dollar
	Prudential portfolio	Trading book
s022 r010 c060	Metric	Own funds requirements [mi]
	Main category	Instruments subject to market risk
	Approach	Standardised approaches for market risk
	Type of risk	Interest rate risk
	Currency of the exposure	Other (interest rate)
	Prudential portfolio	Trading book
s022 r010 c070	Metric	Total risk exposure amount [mi]
	Main category	Instruments subject to market risk
	Approach	Standardised approaches for market risk
	Type of risk	Interest rate risk
	Currency of the exposure	Other (interest rate)
	Prudential portfolio	Trading book
s022 r011 c060	Metric	Own funds requirements [mi]
	Main category	Instruments subject to market risk
	Approach	Approaches for general risk for debt instruments
	Type of risk	General risk for debt instruments
	Currency of the exposure	Other (interest rate)
	Prudential portfolio	Trading book

s022 r012 c010	Metric	Value used for market risk, gross [mi]
	Main category	Derivatives
	Approach	Approaches for general risk for debt instruments
	Type of risk	General risk for debt instruments
	Currency of the exposure	Other (interest rate)
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s022 r012 c020	Metric	Value used for market risk, gross [mi]
	Main category	Derivatives
	Approach	Approaches for general risk for debt instruments
	Type of risk	General risk for debt instruments
	Currency of the exposure	Other (interest rate)
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s022 r013 c010	Metric	Value used for market risk, gross [mi]
	Main category	Assets and liabilities other than derivatives
	Approach	Approaches for general risk for debt instruments
	Type of risk	General risk for debt instruments
	Currency of the exposure	Other (interest rate)
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s022 r013 c020	Metric	Value used for market risk, gross [mi]
	Main category	Assets and liabilities other than derivatives
	Approach	Approaches for general risk for debt instruments
	Type of risk	General risk for debt instruments
	Currency of the exposure	Other (interest rate)
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s022 r020 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Other (interest rate)
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s022 r020 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Other (interest rate)
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s022 r020 c030	Metric	Value used for market risk, net [mi]

s022 r020 c030	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Other (interest rate)
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s022 r020 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Other (interest rate)
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s022 r020 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Other (interest rate)
	Prudential portfolio	Trading book
s022 r020 c060	Metric	Own funds requirements [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Other (interest rate)
	Prudential portfolio	Trading book
s022 r030 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Other (interest rate)
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	0%,0.2%,0.4%,0.7%
s022 r030 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Other (interest rate)
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	0%,0.2%,0.4%,0.7%
s022 r030 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk

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s022 r030 c030	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Other (interest rate)
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	0%,0.2%,0.4%,0.7%
s022 r030 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Other (interest rate)
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	0%,0.2%,0.4%,0.7%
s022 r040 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Other (interest rate)
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	0%
s022 r040 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Other (interest rate)
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	0%
s022 r050 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Other (interest rate)
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	0,2%
s022 r050 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Other (interest rate)

s022 r050 c040	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	0,2%

s022 r060 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Other (interest rate)
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	0,4%

s022 r060 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Other (interest rate)
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	0,4%

s022 r070 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Other (interest rate)
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	0,7%

s022 r070 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Other (interest rate)
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	0,7%

s022 r080 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Other (interest rate)
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	1,25%,1,75%,2,25%

s022 r080 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Other (interest rate)
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	1,25%,1,75%,2,25%
s022 r080 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Other (interest rate)
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	1,25%,1,75%,2,25%
s022 r080 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Other (interest rate)
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	1,25%,1,75%,2,25%
s022 r090 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Other (interest rate)
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	1,25%
s022 r090 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Other (interest rate)
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	1,25%
s022 r100 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach

s022 r100 c030	Type of risk	General risk for debt instruments
	Currency of the exposure	Other (interest rate)
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	1,75%
s022 r100 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Other (interest rate)
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	1,75%
s022 r110 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Other (interest rate)
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	2,25%
s022 r110 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Other (interest rate)
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	2,25%
s022 r120 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Other (interest rate)
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	2,75%,3,25%,3,75%,4,5%,5,25%,6%,8%,12,5%
s022 r120 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Other (interest rate)
	Positions in the instrument	Short position

s022 r120 c020	Prudential portfolio	Trading book
	Risk weights	2,75%,3,25%,3,75%,4,5%,5,25%,6%,8%,12,5%
s022 r120 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Other (interest rate)
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	2,75%,3,25%,3,75%,4,5%,5,25%,6%,8%,12,5%
s022 r120 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Other (interest rate)
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	2,75%,3,25%,3,75%,4,5%,5,25%,6%,8%,12,5%
s022 r130 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Other (interest rate)
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	2,75%
s022 r130 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Other (interest rate)
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	2,75%
s022 r140 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Other (interest rate)
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	3,25%
s022 r140 c040	Metric	Value used for market risk, net [mi]

s022 r140 c040	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Other (interest rate)
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	3,25%
s022 r150 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Other (interest rate)
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	3,75%
s022 r150 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Other (interest rate)
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	3,75%
s022 r160 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Other (interest rate)
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	4,5%
s022 r160 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Other (interest rate)
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	4,5%
s022 r170 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments

s022 r170 c030

Currency of the exposure	Other (interest rate)
Positions in the instrument	Long position
Prudential portfolio	Trading book
Risk weights	5,25%

s022 r170 c040

Metric	Value used for market risk, net [mi]
Main category	Instruments subject to market risk
Approach	Maturity-based approach
Type of risk	General risk for debt instruments
Currency of the exposure	Other (interest rate)
Positions in the instrument	Short position
Prudential portfolio	Trading book
Risk weights	5,25%

s022 r180 c030

Metric	Value used for market risk, net [mi]
Main category	Instruments subject to market risk
Approach	Maturity-based approach
Type of risk	General risk for debt instruments
Currency of the exposure	Other (interest rate)
Positions in the instrument	Long position
Prudential portfolio	Trading book
Risk weights	6%

s022 r180 c040

Metric	Value used for market risk, net [mi]
Main category	Instruments subject to market risk
Approach	Maturity-based approach
Type of risk	General risk for debt instruments
Currency of the exposure	Other (interest rate)
Positions in the instrument	Short position
Prudential portfolio	Trading book
Risk weights	6%

s022 r190 c030

Metric	Value used for market risk, net [mi]
Main category	Instruments subject to market risk
Approach	Maturity-based approach
Type of risk	General risk for debt instruments
Currency of the exposure	Other (interest rate)
Positions in the instrument	Long position
Prudential portfolio	Trading book
Risk weights	8%

s022 r190 c040

Metric	Value used for market risk, net [mi]
Main category	Instruments subject to market risk
Approach	Maturity-based approach
Type of risk	General risk for debt instruments
Currency of the exposure	Other (interest rate)
Positions in the instrument	Short position
Prudential portfolio	Trading book

s022 r190 c040	Risk weights	8%
s022 r200 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Other (interest rate)
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	12,5%
s022 r200 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Maturity-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Other (interest rate)
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	12,5%
s022 r210 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Other (interest rate)
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s022 r210 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Other (interest rate)
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s022 r210 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Other (interest rate)
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s022 r210 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Other (interest rate)

| s022 r210 c040 | Positions in the instrument | Short position |
| | Prudential portfolio | Trading book |

s022 r210 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Other (interest rate)
	Prudential portfolio	Trading book

s022 r210 c060	Metric	Own funds requirements [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Other (interest rate)
	Prudential portfolio	Trading book

s022 r220 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Other (interest rate)
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	Computable risk weights Zone 1

s022 r220 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Other (interest rate)
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	Computable risk weights Zone 1

s022 r220 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Other (interest rate)
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	Computable risk weights Zone 1

s022 r220 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Other (interest rate)

s022 r220 c040	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	Computable risk weights Zone 1

s022 r230 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Other (interest rate)
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	Computable risk weights Zone 2

s022 r230 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Other (interest rate)
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	Computable risk weights Zone 2

s022 r230 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Other (interest rate)
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	Computable risk weights Zone 2

s022 r230 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Other (interest rate)
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	Computable risk weights Zone 2

s022 r240 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Other (interest rate)
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	Computable risk weights Zone 3

s022 r240 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Other (interest rate)
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	Computable risk weights Zone 3
s022 r240 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Other (interest rate)
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	Computable risk weights Zone 3
s022 r240 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Duration-based approach
	Type of risk	General risk for debt instruments
	Currency of the exposure	Other (interest rate)
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	Computable risk weights Zone 3
s022 r250 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approaches for specific risk for debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Other (interest rate)
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s022 r250 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approaches for specific risk for debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Other (interest rate)
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s022 r250 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approaches for specific risk for debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Other (interest rate)

s022 r250 c030	Positions in the instrument	Long position
	Prudential portfolio	Trading book

s022 r250 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approaches for specific risk for debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Other (interest rate)
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

s022 r250 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Instruments subject to market risk
	Approach	Approaches for specific risk for debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Other (interest rate)
	Prudential portfolio	Trading book

s022 r250 c060	Metric	Own funds requirements [mi]
	Main category	Instruments subject to market risk
	Approach	Approaches for specific risk for debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Other (interest rate)
	Prudential portfolio	Trading book

s022 r251 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Other (interest rate)
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

s022 r251 c060	Metric	Own funds requirements [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Other (interest rate)
	Prudential portfolio	Trading book

s022 r260 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Other (interest rate)
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	0%

s022 r260 c020	Metric	Value used for market risk, gross [mi]

s022 r260 c020	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Other (interest rate)
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	0%
s022 r260 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Other (interest rate)
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	0%
s022 r260 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Other (interest rate)
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	0%
s022 r260 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Other (interest rate)
	Prudential portfolio	Trading book
	Risk weights	0%
s022 r260 c060	Metric	Own funds requirements [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Other (interest rate)
	Prudential portfolio	Trading book
	Risk weights	0%
s022 r270 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Other (interest rate)
	Positions in the instrument	Long position

s022 r270 c010	Prudential portfolio	Trading book
	Risk weights	0,25%,1%,1,6%

s022 r270 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Other (interest rate)
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	0,25%,1%,1,6%

s022 r270 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Other (interest rate)
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	0,25%,1%,1,6%

s022 r270 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Other (interest rate)
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	0,25%,1%,1,6%

s022 r270 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Other (interest rate)
	Prudential portfolio	Trading book
	Risk weights	0,25%,1%,1,6%

s022 r270 c060	Metric	Own funds requirements [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Other (interest rate)
	Prudential portfolio	Trading book
	Risk weights	0,25%,1%,1,6%

s022 r280 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments

s022 r280 c010	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Other (interest rate)
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	0,25%
s022 r280 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Other (interest rate)
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	0,25%
s022 r280 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Other (interest rate)
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	0,25%
s022 r280 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Other (interest rate)
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	0,25%
s022 r280 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Other (interest rate)
	Prudential portfolio	Trading book
	Risk weights	0,25%
s022 r280 c060	Metric	Own funds requirements [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Other (interest rate)
	Prudential portfolio	Trading book
	Risk weights	0,25%

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s022 r290 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Other (interest rate)
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	1%
s022 r290 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Other (interest rate)
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	1%
s022 r290 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Other (interest rate)
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	1%
s022 r290 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Other (interest rate)
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	1%
s022 r290 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Other (interest rate)
	Prudential portfolio	Trading book
	Risk weights	1%
s022 r290 c060	Metric	Own funds requirements [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments

s022 r290 c060	Currency of the exposure	Other (interest rate)
	Prudential portfolio	Trading book
	Risk weights	1%
s022 r300 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Other (interest rate)
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	1,6%
s022 r300 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Other (interest rate)
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	1,6%
s022 r300 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Other (interest rate)
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	1,6%
s022 r300 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Other (interest rate)
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	1,6%
s022 r300 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Other (interest rate)
	Prudential portfolio	Trading book
	Risk weights	1,6%
s022 r300 c060	Metric	Own funds requirements [mi]

s022 r300 c060

Main category	Instruments subject to market risk
Approach	Approach for specific risk for non securitisation debt instruments
Type of risk	Specific risk for debt instruments
Currency of the exposure	Other (interest rate)
Prudential portfolio	Trading book
Risk weights	1,6%

s022 r310 c010

Metric	Value used for market risk, gross [mi]
Main category	Instruments subject to market risk
Approach	Approach for specific risk for non securitisation debt instruments
Type of risk	Specific risk for debt instruments
Currency of the exposure	Other (interest rate)
Positions in the instrument	Long position
Prudential portfolio	Trading book
Risk weights	8%

s022 r310 c020

Metric	Value used for market risk, gross [mi]
Main category	Instruments subject to market risk
Approach	Approach for specific risk for non securitisation debt instruments
Type of risk	Specific risk for debt instruments
Currency of the exposure	Other (interest rate)
Positions in the instrument	Short position
Prudential portfolio	Trading book
Risk weights	8%

s022 r310 c030

Metric	Value used for market risk, net [mi]
Main category	Instruments subject to market risk
Approach	Approach for specific risk for non securitisation debt instruments
Type of risk	Specific risk for debt instruments
Currency of the exposure	Other (interest rate)
Positions in the instrument	Long position
Prudential portfolio	Trading book
Risk weights	8%

s022 r310 c040

Metric	Value used for market risk, net [mi]
Main category	Instruments subject to market risk
Approach	Approach for specific risk for non securitisation debt instruments
Type of risk	Specific risk for debt instruments
Currency of the exposure	Other (interest rate)
Positions in the instrument	Short position
Prudential portfolio	Trading book
Risk weights	8%

s022 r310 c050

Metric	Value used for market risk, subject to capital charge [mi]
Main category	Instruments subject to market risk
Approach	Approach for specific risk for non securitisation debt instruments
Type of risk	Specific risk for debt instruments
Currency of the exposure	Other (interest rate)

s022 r310 c050	Prudential portfolio	Trading book
	Risk weights	8%

s022 r310 c060	Metric	Own funds requirements [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Other (interest rate)
	Prudential portfolio	Trading book
	Risk weights	8%

s022 r320 c010	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Other (interest rate)
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	12%

s022 r320 c020	Metric	Value used for market risk, gross [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Other (interest rate)
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	12%

s022 r320 c030	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Other (interest rate)
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	12%

s022 r320 c040	Metric	Value used for market risk, net [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Other (interest rate)
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	12%

s022 r320 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Instruments subject to market risk

s022 r320 c050	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Other (interest rate)
	Prudential portfolio	Trading book
	Risk weights	12%

s022 r320 c060	Metric	Own funds requirements [mi]
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Other (interest rate)
	Prudential portfolio	Trading book
	Risk weights	12%

s022 r321 c010	Metric	Value used for market risk, gross [mi]
	Main category	N-th to default credit derivatives
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Other (interest rate)
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Use of external ratings	Direct issue credit assessment

s022 r321 c020	Metric	Value used for market risk, gross [mi]
	Main category	N-th to default credit derivatives
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Other (interest rate)
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Use of external ratings	Direct issue credit assessment

s022 r321 c030	Metric	Value used for market risk, net [mi]
	Main category	N-th to default credit derivatives
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Other (interest rate)
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Use of external ratings	Direct issue credit assessment

s022 r321 c040	Metric	Value used for market risk, net [mi]
	Main category	N-th to default credit derivatives
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Other (interest rate)
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

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s022 r321 c040	Use of external ratings	Direct issue credit assessment
s022 r321 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	N-th to default credit derivatives
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Other (interest rate)
	Prudential portfolio	Trading book
	Use of external ratings	Direct issue credit assessment
s022 r321 c060	Metric	Own funds requirements [mi]
	Main category	N-th to default credit derivatives
	Approach	Approach for specific risk for non securitisation debt instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Other (interest rate)
	Prudential portfolio	Trading book
	Use of external ratings	Direct issue credit assessment
s022 r325 c060	Metric	Own funds requirements [mi]
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Other (interest rate)
	Prudential portfolio	Trading book
s022 r330 c060	Metric	Own funds requirements [mi]
	Main category	Instruments in the CTP
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for debt instruments
	Currency of the exposure	Other (interest rate)
	Prudential portfolio	Trading book
s022 r340 c060	Metric	Own funds requirements [mi]
	Main category	CIUs
	Approach	Particular approach for CIUs reported as debt instruments
	Type of risk	Market not look-through CIUs risk
	Currency of the exposure	Other (interest rate)
	Prudential portfolio	Trading book
s022 r350 c060	Metric	Own funds requirements [mi]
	Main category	Options and warrants
	Approach	Approaches for options
	Type of risk	Interest rate risk
	Currency of the exposure	Other (interest rate)
	Prudential portfolio	Trading book
s022 r360 c010	Metric	Value used for market risk, gross [mi]
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Interest rate risk

s022 r360 c010	Currency of the exposure	Other (interest rate)
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s022 r360 c020	Metric	Value used for market risk, gross [mi]
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Interest rate risk
	Currency of the exposure	Other (interest rate)
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s022 r360 c030	Metric	Value used for market risk, net [mi]
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Interest rate risk
	Currency of the exposure	Other (interest rate)
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s022 r360 c040	Metric	Value used for market risk, net [mi]
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Interest rate risk
	Currency of the exposure	Other (interest rate)
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s022 r360 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Interest rate risk
	Currency of the exposure	Other (interest rate)
	Prudential portfolio	Trading book
s022 r360 c060	Metric	Own funds requirements [mi]
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Interest rate risk
	Currency of the exposure	Other (interest rate)
	Prudential portfolio	Trading book
s022 r360 c070	Metric	Total risk exposure amount [mi]
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Interest rate risk
	Currency of the exposure	Other (interest rate)
	Prudential portfolio	Trading book
s022 r370 c010	Metric	Value used for market risk, gross [mi]

s022 r370 c010	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Interest rate risk
	Currency of the exposure	Other (interest rate)
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s022 r370 c020	Metric	Value used for market risk, gross [mi]
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Interest rate risk
	Currency of the exposure	Other (interest rate)
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s022 r370 c030	Metric	Value used for market risk, net [mi]
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Interest rate risk
	Currency of the exposure	Other (interest rate)
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s022 r370 c040	Metric	Value used for market risk, net [mi]
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Interest rate risk
	Currency of the exposure	Other (interest rate)
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s022 r370 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Interest rate risk
	Currency of the exposure	Other (interest rate)
	Prudential portfolio	Trading book
s022 r370 c060	Metric	Own funds requirements [mi]
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Interest rate risk
	Currency of the exposure	Other (interest rate)
	Prudential portfolio	Trading book
s022 r370 c070	Metric	Total risk exposure amount [mi]
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Interest rate risk

s022 r370 c070	Currency of the exposure	Other (interest rate)
	Prudential portfolio	Trading book
s022 r380 c010	Metric	Value used for market risk, gross [mi]
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Interest rate risk
	Currency of the exposure	Other (interest rate)
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s022 r380 c020	Metric	Value used for market risk, gross [mi]
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Interest rate risk
	Currency of the exposure	Other (interest rate)
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s022 r380 c030	Metric	Value used for market risk, net [mi]
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Interest rate risk
	Currency of the exposure	Other (interest rate)
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s022 r380 c040	Metric	Value used for market risk, net [mi]
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Interest rate risk
	Currency of the exposure	Other (interest rate)
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s022 r380 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Interest rate risk
	Currency of the exposure	Other (interest rate)
	Prudential portfolio	Trading book
s022 r380 c060	Metric	Own funds requirements [mi]
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Interest rate risk
	Currency of the exposure	Other (interest rate)
	Prudential portfolio	Trading book
s022 r380 c070	Metric	Total risk exposure amount [mi]

s022 r380 c070	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Interest rate risk
	Currency of the exposure	Other (interest rate)
	Prudential portfolio	Trading book
s022 r390 c010	Metric	Value used for market risk, gross [mi]
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Interest rate risk
	Currency of the exposure	Other (interest rate)
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s022 r390 c020	Metric	Value used for market risk, gross [mi]
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Interest rate risk
	Currency of the exposure	Other (interest rate)
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s022 r390 c030	Metric	Value used for market risk, net [mi]
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Interest rate risk
	Currency of the exposure	Other (interest rate)
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s022 r390 c040	Metric	Value used for market risk, net [mi]
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Interest rate risk
	Currency of the exposure	Other (interest rate)
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s022 r390 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Interest rate risk
	Currency of the exposure	Other (interest rate)
	Prudential portfolio	Trading book
s022 r390 c060	Metric	Own funds requirements [mi]
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Interest rate risk

| s022 r390 c060 | Currency of the exposure | Other (interest rate) |
| | Prudential portfolio | Trading book |

s022 r390 c070	Metric	Total risk exposure amount [mi]
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Interest rate risk
	Currency of the exposure	Other (interest rate)
	Prudential portfolio	Trading book

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r010 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

r010 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

r010 c030	Metric	Value used for market risk, to be deducted from own funds [mi]
	Base	Own funds
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

r010 c040	Metric	Value used for market risk, to be deducted from own funds [mi]
	Base	Own funds
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

r010 c050	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Type of risk	Specific risk for securitisation instrument
	Positions in the instrument	Long position

r010 c050	Prudential portfolio	Trading book	

r010 c060	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

r010 c070	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	7 - 10%
	Use of external ratings	Rated exposure

r010 c080	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	12 - 18%
	Use of external ratings	Rated exposure

r010 c090	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	20 - 35%
	Use of external ratings	Rated exposure

r010 c100	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument

r010 c100	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	40 - 75%
	Use of external ratings	Rated exposure
r010 c110	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	100%
	Use of external ratings	Rated exposure
r010 c120	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	150%
	Use of external ratings	Rated exposure
r010 c130	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	200%
	Use of external ratings	Rated exposure
r010 c140	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	225%

r010 c140	Use of external ratings		Rated exposure
r010 c150	Metric		Value used for market risk, net [mi]
	Base		Exposures
	Main category		Securitisation positions
	Approach		Approach for specific risk for securitisation instruments
	Type of risk		Specific risk for securitisation instrument
	Methods to determine risk weights		Ratings Based Method
	Positions in the instrument		Long position
	Prudential portfolio		Trading book
	Risk weights		250%
	Use of external ratings		Rated exposure
r010 c160	Metric		Value used for market risk, net [mi]
	Base		Exposures
	Main category		Securitisation positions
	Approach		Approach for specific risk for securitisation instruments
	Type of risk		Specific risk for securitisation instrument
	Methods to determine risk weights		Ratings Based Method
	Positions in the instrument		Long position
	Prudential portfolio		Trading book
	Risk weights		300%
	Use of external ratings		Rated exposure
r010 c170	Metric		Value used for market risk, net [mi]
	Base		Exposures
	Main category		Securitisation positions
	Approach		Approach for specific risk for securitisation instruments
	Type of risk		Specific risk for securitisation instrument
	Methods to determine risk weights		Ratings Based Method
	Positions in the instrument		Long position
	Prudential portfolio		Trading book
	Risk weights		350%
	Use of external ratings		Rated exposure
r010 c180	Metric		Value used for market risk, net [mi]
	Base		Exposures
	Main category		Securitisation positions
	Approach		Approach for specific risk for securitisation instruments
	Type of risk		Specific risk for securitisation instrument
	Methods to determine risk weights		Ratings Based Method
	Positions in the instrument		Long position
	Prudential portfolio		Trading book
	Risk weights		425%
	Use of external ratings		Rated exposure
r010 c190	Metric		Value used for market risk, net [mi]
	Base		Exposures

r010 c190	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	500%
	Use of external ratings	Rated exposure
r010 c200	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	650%
	Use of external ratings	Rated exposure
r010 c210	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	750%
	Use of external ratings	Rated exposure
r010 c220	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	850%
	Use of external ratings	Rated exposure
r010 c230	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Ratings Based Method

r010 c230	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	1250%
	Use of external ratings	Rated exposure

r010 c240	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	1250% for positions not subject to any method
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	1250%
	Use of external ratings	Unrated exposure

r010 c250	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Supervisory formula method
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Use of external ratings	Unrated exposure

r010 c260	Metric	Average risk weight [pi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Methods to determine risk weights	Supervisory formula method
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Use of external ratings	Unrated exposure

r010 c270	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Look-Through-Approach
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Use of external ratings	Unrated exposure

r010 c280	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions

r010 c280		
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Internal Assessment Approach
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Use of external ratings	Unrated exposure
r010 c290		
	Metric	Average risk weight [pi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Methods to determine risk weights	Internal Assessment Approach
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Use of external ratings	Unrated exposure
r010 c300		
	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	7 - 10%
	Use of external ratings	Rated exposure
r010 c310		
	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	12 - 18%
	Use of external ratings	Rated exposure
r010 c320		
	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	20 - 35%
	Use of external ratings	Rated exposure

r010 c330	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	40 - 75%
	Use of external ratings	Rated exposure
r010 c340	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	100%
	Use of external ratings	Rated exposure
r010 c350	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	150%
	Use of external ratings	Rated exposure
r010 c360	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	200%
	Use of external ratings	Rated exposure
r010 c370	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions

r010 c370	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	225%
	Use of external ratings	Rated exposure
r010 c380	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	250%
	Use of external ratings	Rated exposure
r010 c390	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	300%
	Use of external ratings	Rated exposure
r010 c400	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	350%
	Use of external ratings	Rated exposure
r010 c410	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Short position

r010 c410

Prudential portfolio	Trading book
Risk weights	425%
Use of external ratings	Rated exposure

r010 c420

Metric	Value used for market risk, net [mi]
Base	Exposures
Main category	Securitisation positions
Approach	Approach for specific risk for securitisation instruments
Type of risk	Specific risk for securitisation instrument
Methods to determine risk weights	Ratings Based Method
Positions in the instrument	Short position
Prudential portfolio	Trading book
Risk weights	500%
Use of external ratings	Rated exposure

r010 c430

Metric	Value used for market risk, net [mi]
Base	Exposures
Main category	Securitisation positions
Approach	Approach for specific risk for securitisation instruments
Type of risk	Specific risk for securitisation instrument
Methods to determine risk weights	Ratings Based Method
Positions in the instrument	Short position
Prudential portfolio	Trading book
Risk weights	650%
Use of external ratings	Rated exposure

r010 c440

Metric	Value used for market risk, net [mi]
Base	Exposures
Main category	Securitisation positions
Approach	Approach for specific risk for securitisation instruments
Type of risk	Specific risk for securitisation instrument
Methods to determine risk weights	Ratings Based Method
Positions in the instrument	Short position
Prudential portfolio	Trading book
Risk weights	750%
Use of external ratings	Rated exposure

r010 c450

Metric	Value used for market risk, net [mi]
Base	Exposures
Main category	Securitisation positions
Approach	Approach for specific risk for securitisation instruments
Type of risk	Specific risk for securitisation instrument
Methods to determine risk weights	Ratings Based Method
Positions in the instrument	Short position
Prudential portfolio	Trading book
Risk weights	850%
Use of external ratings	Rated exposure

r010 c460		
	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	1250%
	Use of external ratings	Rated exposure
r010 c470		
	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	1250% for positions not subject to any method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	1250%
	Use of external ratings	Unrated exposure
r010 c480		
	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Supervisory formula method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Use of external ratings	Unrated exposure
r010 c490		
	Metric	Average risk weight [pi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Methods to determine risk weights	Supervisory formula method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Use of external ratings	Unrated exposure
r010 c500		
	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Look-Through-Approach
	Positions in the instrument	Short position

r010 c500	Prudential portfolio	Trading book
	Use of external ratings	Unrated exposure
r010 c510	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Internal Assessment Approach
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Use of external ratings	Unrated exposure
r010 c520	Metric	Average risk weight [pi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Methods to determine risk weights	Internal Assessment Approach
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Use of external ratings	Unrated exposure
r010 c530	Metric	Adjustment to Value used for market risk, net, weighted after cap due to infringement of the due diligence provisions [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
r010 c540	Metric	Adjustment to Value used for market risk, net, weighted after cap due to infringement of the due diligence provisions [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
r010 c550	Metric	Value used for market risk, net, weighted before cap [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
r010 c560	Metric	Value used for market risk, net, weighted before cap [mi]
	Base	Exposures
	Main category	Securitisation positions

r010 c560	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
r010 c570	Metric	Value used for market risk, net, weighted before cap [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Positions in the instrument	Not applicable/All positions
	Prudential portfolio	Trading book
r010 c580	Metric	Value used for market risk, net, weighted after cap [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
r010 c590	Metric	Value used for market risk, net, weighted after cap [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
r010 c600	Metric	Value used for market risk, net, weighted after cap [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Positions in the instrument	Not applicable/All positions
	Prudential portfolio	Trading book
r010 c610	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Prudential portfolio	Trading book
r020 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument

r020 c010	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Type of underlying	Securitisation, Re-Securitisation

r020 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Type of underlying	Securitisation, Re-Securitisation

r020 c030	Metric	Value used for market risk, to be deducted from own funds [mi]
	Base	Own funds
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Type of underlying	Securitisation, Re-Securitisation

r020 c040	Metric	Value used for market risk, to be deducted from own funds [mi]
	Base	Own funds
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Type of underlying	Securitisation, Re-Securitisation

r020 c050	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Type of risk	Specific risk for securitisation instrument
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Type of underlying	Securitisation, Re-Securitisation

r020 c060	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Type of underlying	Securitisation, Re-Securitisation

| **r020 c090** | Metric | Value used for market risk, net [mi] |

r020 c090	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	20 - 35%
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Rated exposure
r020 c100	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	40 - 75%
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Rated exposure
r020 c110	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	100%
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Rated exposure
r020 c120	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	150%
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Rated exposure
r020 c130	Metric	Value used for market risk, net [mi]

r020 c130	Base	Exposures	
	Main category	Securitisation positions	
	Approach	Approach for specific risk for securitisation instruments	
	Type of risk	Specific risk for securitisation instrument	
	Methods to determine risk weights	Ratings Based Method	
	Positions in the instrument	Long position	
	Prudential portfolio	Trading book	
	Risk weights	200%	
	Type of underlying	Securitisation, Re-Securitisation	
	Use of external ratings	Rated exposure	
r020 c140	Metric	Value used for market risk, net [mi]	
	Base	Exposures	
	Main category	Securitisation positions	
	Approach	Approach for specific risk for securitisation instruments	
	Type of risk	Specific risk for securitisation instrument	
	Methods to determine risk weights	Ratings Based Method	
	Positions in the instrument	Long position	
	Prudential portfolio	Trading book	
	Risk weights	225%	
	Type of underlying	Securitisation, Re-Securitisation	
	Use of external ratings	Rated exposure	
r020 c160	Metric	Value used for market risk, net [mi]	
	Base	Exposures	
	Main category	Securitisation positions	
	Approach	Approach for specific risk for securitisation instruments	
	Type of risk	Specific risk for securitisation instrument	
	Methods to determine risk weights	Ratings Based Method	
	Positions in the instrument	Long position	
	Prudential portfolio	Trading book	
	Risk weights	300%	
	Type of underlying	Securitisation, Re-Securitisation	
	Use of external ratings	Rated exposure	
r020 c170	Metric	Value used for market risk, net [mi]	
	Base	Exposures	
	Main category	Securitisation positions	
	Approach	Approach for specific risk for securitisation instruments	
	Type of risk	Specific risk for securitisation instrument	
	Methods to determine risk weights	Ratings Based Method	
	Positions in the instrument	Long position	
	Prudential portfolio	Trading book	
	Risk weights	350%	
	Type of underlying	Securitisation, Re-Securitisation	
	Use of external ratings	Rated exposure	
r020 c200	Metric	Value used for market risk, net [mi]	

r020 c200	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	650%
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Rated exposure
r020 c210	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	750%
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Rated exposure
r020 c220	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	850%
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Rated exposure
r020 c230	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	1250%
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Rated exposure
r020 c240	Metric	Value used for market risk, net [mi]

r020 c240	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	1250% for positions not subject to any method
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	1250%
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Unrated exposure
r020 c250	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Supervisory formula method
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Unrated exposure
r020 c260	Metric	Average risk weight [pi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Methods to determine risk weights	Supervisory formula method
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Unrated exposure
r020 c270	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Look-Through-Approach
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Unrated exposure
r020 c280	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument

r020 c280	Methods to determine risk weights	Internal Assessment Approach
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Unrated exposure
r020 c290	Metric	Average risk weight [pi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Methods to determine risk weights	Internal Assessment Approach
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Unrated exposure
r020 c320	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	20 - 35%
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Rated exposure
r020 c330	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	40 - 75%
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Rated exposure
r020 c340	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

r020 c340	Risk weights	100%
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Rated exposure

r020 c350	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	150%
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Rated exposure

r020 c360	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	200%
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Rated exposure

r020 c370	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	225%
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Rated exposure

r020 c390	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

r020 c390	Risk weights	300%
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Rated exposure

r020 c400	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	350%
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Rated exposure

r020 c420	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	500%
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Rated exposure

r020 c430	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	650%
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Rated exposure

r020 c440	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

r020 c440	Risk weights	750%
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Rated exposure
r020 c450	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	850%
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Rated exposure
r020 c460	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	1250%
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Rated exposure
r020 c470	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	1250% for positions not subject to any method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	1250%
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Unrated exposure
r020 c480	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Supervisory formula method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

r020 c480	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Unrated exposure
r020 c490	Metric	Average risk weight [pi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Methods to determine risk weights	Supervisory formula method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Unrated exposure
r020 c500	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Look-Through-Approach
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Unrated exposure
r020 c510	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Internal Assessment Approach
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Unrated exposure
r020 c520	Metric	Average risk weight [pi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Methods to determine risk weights	Internal Assessment Approach
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Unrated exposure
r020 c530	Metric	Adjustment to Value used for market risk, net, weighted after cap due to infringement of the due diligence provisions [mi]
	Base	Exposures
	Main category	Securitisation positions

r020 c530	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Type of underlying	Securitisation, Re-Securitisation
r020 c540	Metric	Adjustment to Value used for market risk, net, weighted after cap due to infringement of the due diligence provisions [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Type of underlying	Securitisation, Re-Securitisation
r020 c550	Metric	Value used for market risk, net, weighted before cap [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Type of underlying	Securitisation, Re-Securitisation
r020 c560	Metric	Value used for market risk, net, weighted before cap [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Type of underlying	Securitisation, Re-Securitisation
r020 c570	Metric	Value used for market risk, net, weighted before cap [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Positions in the instrument	Not applicable/All positions
	Prudential portfolio	Trading book
	Type of underlying	Securitisation, Re-Securitisation
r020 c580	Metric	Value used for market risk, net, weighted after cap [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Positions in the instrument	Long position

r020 c580	Prudential portfolio	Trading book	
	Type of underlying	Securitisation, Re-Securitisation	
r020 c590	Metric	Value used for market risk, net, weighted after cap [mi]	
	Base	Exposures	
	Main category	Securitisation positions	
	Approach	Approach for specific risk for securitisation instruments	
	Type of risk	Specific risk for securitisation instrument	
	Positions in the instrument	Short position	
	Prudential portfolio	Trading book	
	Type of underlying	Securitisation, Re-Securitisation	
r020 c600	Metric	Value used for market risk, net, weighted after cap [mi]	
	Base	Exposures	
	Main category	Securitisation positions	
	Approach	Approach for specific risk for securitisation instruments	
	Type of risk	Specific risk for securitisation instrument	
	Positions in the instrument	Not applicable/All positions	
	Prudential portfolio	Trading book	
	Type of underlying	Securitisation, Re-Securitisation	
r030 c010	Metric	Value used for market risk, gross [mi]	
	Base	Exposures	
	Main category	Securitisation positions	
	Approach	Approach for specific risk for securitisation instruments	
	Type of risk	Specific risk for securitisation instrument	
	Positions in the instrument	Long position	
	Prudential portfolio	Trading book	
	Role in the securitisation process	Originator	
r030 c020	Metric	Value used for market risk, gross [mi]	
	Base	Exposures	
	Main category	Securitisation positions	
	Approach	Approach for specific risk for securitisation instruments	
	Type of risk	Specific risk for securitisation instrument	
	Positions in the instrument	Short position	
	Prudential portfolio	Trading book	
	Role in the securitisation process	Originator	
r030 c030	Metric	Value used for market risk, to be deducted from own funds [mi]	
	Base	Own funds	
	Main category	Securitisation positions	
	Approach	Approach for specific risk for securitisation instruments	
	Type of risk	Specific risk for securitisation instrument	
	Positions in the instrument	Long position	
	Prudential portfolio	Trading book	
	Role in the securitisation process	Originator	
r030 c040	Metric	Value used for market risk, to be deducted from own funds [mi]	

r030 c040	Base	Own funds
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Role in the securitisation process	Originator
r030 c050	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Type of risk	Specific risk for securitisation instrument
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Role in the securitisation process	Originator
r030 c060	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Role in the securitisation process	Originator
r030 c070	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	7 - 10%
	Role in the securitisation process	Originator
	Use of external ratings	Rated exposure
r030 c080	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	12 - 18%
	Role in the securitisation process	Originator
	Use of external ratings	Rated exposure

r030 c090	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	20 - 35%
	Role in the securitisation process	Originator
	Use of external ratings	Rated exposure
r030 c100	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	40 - 75%
	Role in the securitisation process	Originator
	Use of external ratings	Rated exposure
r030 c110	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	100%
	Role in the securitisation process	Originator
	Use of external ratings	Rated exposure
r030 c120	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	150%
	Role in the securitisation process	Originator
	Use of external ratings	Rated exposure

r030 c130	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	200%
	Role in the securitisation process	Originator
	Use of external ratings	Rated exposure
r030 c140	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	225%
	Role in the securitisation process	Originator
	Use of external ratings	Rated exposure
r030 c150	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	250%
	Role in the securitisation process	Originator
	Use of external ratings	Rated exposure
r030 c160	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	300%
	Role in the securitisation process	Originator
	Use of external ratings	Rated exposure

r030 c170		
	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	350%
	Role in the securitisation process	Originator
	Use of external ratings	Rated exposure

r030 c180		
	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	425%
	Role in the securitisation process	Originator
	Use of external ratings	Rated exposure

r030 c190		
	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	500%
	Role in the securitisation process	Originator
	Use of external ratings	Rated exposure

r030 c200		
	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	650%
	Role in the securitisation process	Originator
	Use of external ratings	Rated exposure

r030 c210	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	750%
	Role in the securitisation process	Originator
	Use of external ratings	Rated exposure
r030 c220	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	850%
	Role in the securitisation process	Originator
	Use of external ratings	Rated exposure
r030 c230	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	1250%
	Role in the securitisation process	Originator
	Use of external ratings	Rated exposure
r030 c240	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	1250% for positions not subject to any method
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	1250%
	Role in the securitisation process	Originator
	Use of external ratings	Unrated exposure

r030 c250	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Supervisory formula method
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Role in the securitisation process	Originator
	Use of external ratings	Unrated exposure
r030 c260	Metric	Average risk weight [pi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Methods to determine risk weights	Supervisory formula method
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Role in the securitisation process	Originator
	Use of external ratings	Unrated exposure
r030 c270	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Look-Through-Approach
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Role in the securitisation process	Originator
	Use of external ratings	Unrated exposure
r030 c280	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Internal Assessment Approach
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Role in the securitisation process	Originator
	Use of external ratings	Unrated exposure
r030 c290	Metric	Average risk weight [pi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments

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r030 c290	Methods to determine risk weights	Internal Assessment Approach	
	Positions in the instrument	Long position	
	Prudential portfolio	Trading book	
	Role in the securitisation process	Originator	
	Use of external ratings	Unrated exposure	
r030 c300	Metric	Value used for market risk, net [mi]	
	Base	Exposures	
	Main category	Securitisation positions	
	Approach	Approach for specific risk for securitisation instruments	
	Type of risk	Specific risk for securitisation instrument	
	Methods to determine risk weights	Ratings Based Method	
	Positions in the instrument	Short position	
	Prudential portfolio	Trading book	
	Risk weights	7 - 10%	
	Role in the securitisation process	Originator	
	Use of external ratings	Rated exposure	
r030 c310	Metric	Value used for market risk, net [mi]	
	Base	Exposures	
	Main category	Securitisation positions	
	Approach	Approach for specific risk for securitisation instruments	
	Type of risk	Specific risk for securitisation instrument	
	Methods to determine risk weights	Ratings Based Method	
	Positions in the instrument	Short position	
	Prudential portfolio	Trading book	
	Risk weights	12 - 18%	
	Role in the securitisation process	Originator	
	Use of external ratings	Rated exposure	
r030 c320	Metric	Value used for market risk, net [mi]	
	Base	Exposures	
	Main category	Securitisation positions	
	Approach	Approach for specific risk for securitisation instruments	
	Type of risk	Specific risk for securitisation instrument	
	Methods to determine risk weights	Ratings Based Method	
	Positions in the instrument	Short position	
	Prudential portfolio	Trading book	
	Risk weights	20 - 35%	
	Role in the securitisation process	Originator	
	Use of external ratings	Rated exposure	
r030 c330	Metric	Value used for market risk, net [mi]	
	Base	Exposures	
	Main category	Securitisation positions	
	Approach	Approach for specific risk for securitisation instruments	
	Type of risk	Specific risk for securitisation instrument	
	Methods to determine risk weights	Ratings Based Method	

r030 c330	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	40 - 75%
	Role in the securitisation process	Originator
	Use of external ratings	Rated exposure
r030 c340	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	100%
	Role in the securitisation process	Originator
	Use of external ratings	Rated exposure
r030 c350	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	150%
	Role in the securitisation process	Originator
	Use of external ratings	Rated exposure
r030 c360	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	200%
	Role in the securitisation process	Originator
	Use of external ratings	Rated exposure
r030 c370	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Ratings Based Method

r030 c370	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	225%
	Role in the securitisation process	Originator
	Use of external ratings	Rated exposure
r030 c380	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	250%
	Role in the securitisation process	Originator
	Use of external ratings	Rated exposure
r030 c390	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	300%
	Role in the securitisation process	Originator
	Use of external ratings	Rated exposure
r030 c400	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	350%
	Role in the securitisation process	Originator
	Use of external ratings	Rated exposure
r030 c410	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Ratings Based Method

r030 c410	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	425%
	Role in the securitisation process	Originator
	Use of external ratings	Rated exposure
r030 c420	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	500%
	Role in the securitisation process	Originator
	Use of external ratings	Rated exposure
r030 c430	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	650%
	Role in the securitisation process	Originator
	Use of external ratings	Rated exposure
r030 c440	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	750%
	Role in the securitisation process	Originator
	Use of external ratings	Rated exposure
r030 c450	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Ratings Based Method

r030 c450	Positions in the instrument		Short position
	Prudential portfolio		Trading book
	Risk weights		850%
	Role in the securitisation process		Originator
	Use of external ratings		Rated exposure
r030 c460	Metric		Value used for market risk, net [mi]
	Base		Exposures
	Main category		Securitisation positions
	Approach		Approach for specific risk for securitisation instruments
	Type of risk		Specific risk for securitisation instrument
	Methods to determine risk weights		Ratings Based Method
	Positions in the instrument		Short position
	Prudential portfolio		Trading book
	Risk weights		1250%
	Role in the securitisation process		Originator
	Use of external ratings		Rated exposure
r030 c470	Metric		Value used for market risk, net [mi]
	Base		Exposures
	Main category		Securitisation positions
	Approach		Approach for specific risk for securitisation instruments
	Type of risk		Specific risk for securitisation instrument
	Methods to determine risk weights		1250% for positions not subject to any method
	Positions in the instrument		Short position
	Prudential portfolio		Trading book
	Risk weights		1250%
	Role in the securitisation process		Originator
	Use of external ratings		Unrated exposure
r030 c480	Metric		Value used for market risk, net [mi]
	Base		Exposures
	Main category		Securitisation positions
	Approach		Approach for specific risk for securitisation instruments
	Type of risk		Specific risk for securitisation instrument
	Methods to determine risk weights		Supervisory formula method
	Positions in the instrument		Short position
	Prudential portfolio		Trading book
	Role in the securitisation process		Originator
	Use of external ratings		Unrated exposure
r030 c490	Metric		Average risk weight [pi]
	Base		Exposures
	Main category		Securitisation positions
	Approach		Approach for specific risk for securitisation instruments
	Methods to determine risk weights		Supervisory formula method
	Positions in the instrument		Short position
	Prudential portfolio		Trading book

r030 c490	Role in the securitisation process	Originator
	Use of external ratings	Unrated exposure
r030 c500	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Look-Through-Approach
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Role in the securitisation process	Originator
	Use of external ratings	Unrated exposure
r030 c510	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Internal Assessment Approach
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Role in the securitisation process	Originator
	Use of external ratings	Unrated exposure
r030 c520	Metric	Average risk weight [pi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Methods to determine risk weights	Internal Assessment Approach
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Role in the securitisation process	Originator
	Use of external ratings	Unrated exposure
r030 c530	Metric	Adjustment to Value used for market risk, net, weighted after cap due to infringement of the due diligence provisions [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Role in the securitisation process	Originator
r030 c540	Metric	Adjustment to Value used for market risk, net, weighted after cap due to infringement of the due diligence provisions [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments

r030 c540	Type of risk	Specific risk for securitisation instrument
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Role in the securitisation process	Originator

r030 c550	Metric	Value used for market risk, net, weighted before cap [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Role in the securitisation process	Originator

r030 c560	Metric	Value used for market risk, net, weighted before cap [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Role in the securitisation process	Originator

r030 c570	Metric	Value used for market risk, net, weighted before cap [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Positions in the instrument	Not applicable/All positions
	Prudential portfolio	Trading book
	Role in the securitisation process	Originator

r030 c580	Metric	Value used for market risk, net, weighted after cap [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Role in the securitisation process	Originator

r030 c590	Metric	Value used for market risk, net, weighted after cap [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

r030 c590	Role in the securitisation process	Originator
r030 c600	Metric	Value used for market risk, net, weighted after cap [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Positions in the instrument	Not applicable/All positions
	Prudential portfolio	Trading book
	Role in the securitisation process	Originator
r040 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Role in the securitisation process	Originator
	Type of underlying	Underlying positions others than securitisation positions
r040 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Role in the securitisation process	Originator
	Type of underlying	Underlying positions others than securitisation positions
r040 c030	Metric	Value used for market risk, to be deducted from own funds [mi]
	Base	Own funds
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Role in the securitisation process	Originator
	Type of underlying	Underlying positions others than securitisation positions
r040 c040	Metric	Value used for market risk, to be deducted from own funds [mi]
	Base	Own funds
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

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r040 c040	Role in the securitisation process	Originator
	Type of underlying	Underlying positions others than securitisation positions
r040 c050	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Type of risk	Specific risk for securitisation instrument
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Role in the securitisation process	Originator
	Type of underlying	Underlying positions others than securitisation positions
r040 c060	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Role in the securitisation process	Originator
	Type of underlying	Underlying positions others than securitisation positions
r040 c070	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	7 - 10%
	Role in the securitisation process	Originator
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Rated exposure
r040 c080	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	12 - 18%
	Role in the securitisation process	Originator
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Rated exposure

r040 c090

Metric	Value used for market risk, net [mi]
Base	Exposures
Main category	Securitisation positions
Approach	Approach for specific risk for securitisation instruments
Type of risk	Specific risk for securitisation instrument
Methods to determine risk weights	Ratings Based Method
Positions in the instrument	Long position
Prudential portfolio	Trading book
Risk weights	20 - 35%
Role in the securitisation process	Originator
Type of underlying	Underlying positions others than securitisation positions
Use of external ratings	Rated exposure

r040 c100

Metric	Value used for market risk, net [mi]
Base	Exposures
Main category	Securitisation positions
Approach	Approach for specific risk for securitisation instruments
Type of risk	Specific risk for securitisation instrument
Methods to determine risk weights	Ratings Based Method
Positions in the instrument	Long position
Prudential portfolio	Trading book
Risk weights	40 - 75%
Role in the securitisation process	Originator
Type of underlying	Underlying positions others than securitisation positions
Use of external ratings	Rated exposure

r040 c110

Metric	Value used for market risk, net [mi]
Base	Exposures
Main category	Securitisation positions
Approach	Approach for specific risk for securitisation instruments
Type of risk	Specific risk for securitisation instrument
Methods to determine risk weights	Ratings Based Method
Positions in the instrument	Long position
Prudential portfolio	Trading book
Risk weights	100%
Role in the securitisation process	Originator
Type of underlying	Underlying positions others than securitisation positions
Use of external ratings	Rated exposure

r040 c150

Metric	Value used for market risk, net [mi]
Base	Exposures
Main category	Securitisation positions
Approach	Approach for specific risk for securitisation instruments
Type of risk	Specific risk for securitisation instrument
Methods to determine risk weights	Ratings Based Method
Positions in the instrument	Long position
Prudential portfolio	Trading book

r040 c150	Risk weights	250%
	Role in the securitisation process	Originator
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Rated exposure
r040 c170	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	350%
	Role in the securitisation process	Originator
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Rated exposure
r040 c180	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	425%
	Role in the securitisation process	Originator
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Rated exposure
r040 c200	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	650%
	Role in the securitisation process	Originator
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Rated exposure
r040 c230	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments

r040 c230	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	1250%
	Role in the securitisation process	Originator
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Rated exposure
r040 c240	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	1250% for positions not subject to any method
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	1250%
	Role in the securitisation process	Originator
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Unrated exposure
r040 c250	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Supervisory formula method
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Role in the securitisation process	Originator
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Unrated exposure
r040 c260	Metric	Average risk weight [pi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Methods to determine risk weights	Supervisory formula method
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Role in the securitisation process	Originator
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Unrated exposure
r040 c270	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions

r040 c270	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Look-Through-Approach
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Role in the securitisation process	Originator
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Unrated exposure
r040 c280	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Internal Assessment Approach
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Role in the securitisation process	Originator
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Unrated exposure
r040 c290	Metric	Average risk weight [pi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Methods to determine risk weights	Internal Assessment Approach
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Role in the securitisation process	Originator
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Unrated exposure
r040 c300	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	7 - 10%
	Role in the securitisation process	Originator
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Rated exposure
r040 c310	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions

r040 c310	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	12 - 18%
	Role in the securitisation process	Originator
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Rated exposure
r040 c320	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	20 - 35%
	Role in the securitisation process	Originator
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Rated exposure
r040 c330	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	40 - 75%
	Role in the securitisation process	Originator
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Rated exposure
r040 c340	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	100%
	Role in the securitisation process	Originator
	Type of underlying	Underlying positions others than securitisation positions

r040 c340	Use of external ratings	Rated exposure

r040 c380	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	250%
	Role in the securitisation process	Originator
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Rated exposure

r040 c400	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	350%
	Role in the securitisation process	Originator
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Rated exposure

r040 c410	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	425%
	Role in the securitisation process	Originator
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Rated exposure

r040 c430	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Short position

r040 c430	Prudential portfolio	Trading book
	Risk weights	650%
	Role in the securitisation process	Originator
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Rated exposure
r040 c460	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	1250%
	Role in the securitisation process	Originator
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Rated exposure
r040 c470	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	1250% for positions not subject to any method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	1250%
	Role in the securitisation process	Originator
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Unrated exposure
r040 c480	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Supervisory formula method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Role in the securitisation process	Originator
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Unrated exposure
r040 c490	Metric	Average risk weight [pi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments

r040 c490	Methods to determine risk weights	Supervisory formula method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Role in the securitisation process	Originator
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Unrated exposure
r040 c500	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Look-Through-Approach
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Role in the securitisation process	Originator
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Unrated exposure
r040 c510	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Internal Assessment Approach
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Role in the securitisation process	Originator
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Unrated exposure
r040 c520	Metric	Average risk weight [pi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Methods to determine risk weights	Internal Assessment Approach
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Role in the securitisation process	Originator
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Unrated exposure
r040 c530	Metric	Adjustment to Value used for market risk, net, weighted after cap due to infringement of the due diligence provisions [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Positions in the instrument	Long position

r040 c530	Prudential portfolio	Trading book
	Role in the securitisation process	Originator
	Type of underlying	Underlying positions others than securitisation positions
r040 c540	Metric	Adjustment to Value used for market risk, net, weighted after cap due to infringement of the due diligence provisions [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Role in the securitisation process	Originator
	Type of underlying	Underlying positions others than securitisation positions
r040 c550	Metric	Value used for market risk, net, weighted before cap [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Role in the securitisation process	Originator
	Type of underlying	Underlying positions others than securitisation positions
r040 c560	Metric	Value used for market risk, net, weighted before cap [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Role in the securitisation process	Originator
	Type of underlying	Underlying positions others than securitisation positions
r040 c570	Metric	Value used for market risk, net, weighted before cap [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Positions in the instrument	Not applicable/All positions
	Prudential portfolio	Trading book
	Role in the securitisation process	Originator
	Type of underlying	Underlying positions others than securitisation positions
r040 c580	Metric	Value used for market risk, net, weighted after cap [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments

r040 c580	Type of risk	Specific risk for securitisation instrument
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Role in the securitisation process	Originator
	Type of underlying	Underlying positions others than securitisation positions
r040 c590	Metric	Value used for market risk, net, weighted after cap [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Role in the securitisation process	Originator
	Type of underlying	Underlying positions others than securitisation positions
r040 c600	Metric	Value used for market risk, net, weighted after cap [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Positions in the instrument	Not applicable/All positions
	Prudential portfolio	Trading book
	Role in the securitisation process	Originator
	Type of underlying	Underlying positions others than securitisation positions
r050 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Role in the securitisation process	Originator
	Type of underlying	Securitisation, Re-Securitisation
r050 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Role in the securitisation process	Originator
	Type of underlying	Securitisation, Re-Securitisation
r050 c030	Metric	Value used for market risk, to be deducted from own funds [mi]
	Base	Own funds

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r050 c030	Main category	Securitisation positions	
	Approach	Approach for specific risk for securitisation instruments	
	Type of risk	Specific risk for securitisation instrument	
	Positions in the instrument	Long position	
	Prudential portfolio	Trading book	
	Role in the securitisation process	Originator	
	Type of underlying	Securitisation, Re-Securitisation	
r050 c040	Metric	Value used for market risk, to be deducted from own funds [mi]	
	Base	Own funds	
	Main category	Securitisation positions	
	Approach	Approach for specific risk for securitisation instruments	
	Type of risk	Specific risk for securitisation instrument	
	Positions in the instrument	Short position	
	Prudential portfolio	Trading book	
	Role in the securitisation process	Originator	
	Type of underlying	Securitisation, Re-Securitisation	
r050 c050	Metric	Value used for market risk, net [mi]	
	Base	Exposures	
	Main category	Securitisation positions	
	Type of risk	Specific risk for securitisation instrument	
	Positions in the instrument	Long position	
	Prudential portfolio	Trading book	
	Role in the securitisation process	Originator	
	Type of underlying	Securitisation, Re-Securitisation	
r050 c060	Metric	Value used for market risk, net [mi]	
	Base	Exposures	
	Main category	Securitisation positions	
	Approach	Approach for specific risk for securitisation instruments	
	Type of risk	Specific risk for securitisation instrument	
	Positions in the instrument	Short position	
	Prudential portfolio	Trading book	
	Role in the securitisation process	Originator	
	Type of underlying	Securitisation, Re-Securitisation	
r050 c090	Metric	Value used for market risk, net [mi]	
	Base	Exposures	
	Main category	Securitisation positions	
	Approach	Approach for specific risk for securitisation instruments	
	Type of risk	Specific risk for securitisation instrument	
	Methods to determine risk weights	Ratings Based Method	
	Positions in the instrument	Long position	
	Prudential portfolio	Trading book	
	Risk weights	20 - 35%	
	Role in the securitisation process	Originator	
	Type of underlying	Securitisation, Re-Securitisation	

r050 c090	Use of external ratings	Rated exposure

r050 c100	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	40 - 75%
	Role in the securitisation process	Originator
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Rated exposure

r050 c110	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	100%
	Role in the securitisation process	Originator
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Rated exposure

r050 c120	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	150%
	Role in the securitisation process	Originator
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Rated exposure

r050 c130	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Long position

r050 c130	Prudential portfolio	Trading book
	Risk weights	200%
	Role in the securitisation process	Originator
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Rated exposure
r050 c140	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	225%
	Role in the securitisation process	Originator
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Rated exposure
r050 c160	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	300%
	Role in the securitisation process	Originator
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Rated exposure
r050 c170	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	350%
	Role in the securitisation process	Originator
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Rated exposure
r050 c190	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions

r050 c190		
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	500%
	Role in the securitisation process	Originator
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Rated exposure
r050 c200	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	650%
	Role in the securitisation process	Originator
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Rated exposure
r050 c210	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	750%
	Role in the securitisation process	Originator
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Rated exposure
r050 c220	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	850%
	Role in the securitisation process	Originator
	Type of underlying	Securitisation, Re-Securitisation

r050 c220		Use of external ratings	Rated exposure
r050 c230		Metric	Value used for market risk, net [mi]
		Base	Exposures
		Main category	Securitisation positions
		Approach	Approach for specific risk for securitisation instruments
		Type of risk	Specific risk for securitisation instrument
		Methods to determine risk weights	Ratings Based Method
		Positions in the instrument	Long position
		Prudential portfolio	Trading book
		Risk weights	1250%
		Role in the securitisation process	Originator
		Type of underlying	Securitisation, Re-Securitisation
		Use of external ratings	Rated exposure
r050 c240		Metric	Value used for market risk, net [mi]
		Base	Exposures
		Main category	Securitisation positions
		Approach	Approach for specific risk for securitisation instruments
		Type of risk	Specific risk for securitisation instrument
		Methods to determine risk weights	1250% for positions not subject to any method
		Positions in the instrument	Long position
		Prudential portfolio	Trading book
		Risk weights	1250%
		Role in the securitisation process	Originator
		Type of underlying	Securitisation, Re-Securitisation
		Use of external ratings	Unrated exposure
r050 c250		Metric	Value used for market risk, net [mi]
		Base	Exposures
		Main category	Securitisation positions
		Approach	Approach for specific risk for securitisation instruments
		Type of risk	Specific risk for securitisation instrument
		Methods to determine risk weights	Supervisory formula method
		Positions in the instrument	Long position
		Prudential portfolio	Trading book
		Role in the securitisation process	Originator
		Type of underlying	Securitisation, Re-Securitisation
		Use of external ratings	Unrated exposure
r050 c260		Metric	Average risk weight [pi]
		Base	Exposures
		Main category	Securitisation positions
		Approach	Approach for specific risk for securitisation instruments
		Methods to determine risk weights	Supervisory formula method
		Positions in the instrument	Long position
		Prudential portfolio	Trading book
		Role in the securitisation process	Originator

r050 c260	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Unrated exposure
r050 c270	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Look-Through-Approach
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Role in the securitisation process	Originator
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Unrated exposure
r050 c280	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Internal Assessment Approach
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Role in the securitisation process	Originator
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Unrated exposure
r050 c290	Metric	Average risk weight [pi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Methods to determine risk weights	Internal Assessment Approach
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Role in the securitisation process	Originator
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Unrated exposure
r050 c320	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	20 - 35%
	Role in the securitisation process	Originator

r050 c320	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Rated exposure

r050 c330	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	40 - 75%
	Role in the securitisation process	Originator
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Rated exposure

r050 c340	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	100%
	Role in the securitisation process	Originator
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Rated exposure

r050 c350	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	150%
	Role in the securitisation process	Originator
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Rated exposure

r050 c360	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Ratings Based Method

r050 c360	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	200%
	Role in the securitisation process	Originator
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Rated exposure
r050 c370	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	225%
	Role in the securitisation process	Originator
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Rated exposure
r050 c390	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	300%
	Role in the securitisation process	Originator
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Rated exposure
r050 c400	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	350%
	Role in the securitisation process	Originator
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Rated exposure
r050 c420	Metric	Value used for market risk, net [mi]
	Base	Exposures

r050 c420	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	500%
	Role in the securitisation process	Originator
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Rated exposure
r050 c430	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	650%
	Role in the securitisation process	Originator
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Rated exposure
r050 c440	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	750%
	Role in the securitisation process	Originator
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Rated exposure
r050 c450	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	850%
	Role in the securitisation process	Originator

r050 c450	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Rated exposure

r050 c460	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	1250%
	Role in the securitisation process	Originator
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Rated exposure

r050 c470	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	1250% for positions not subject to any method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	1250%
	Role in the securitisation process	Originator
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Unrated exposure

r050 c480	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Supervisory formula method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Role in the securitisation process	Originator
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Unrated exposure

r050 c490	Metric	Average risk weight [pi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Methods to determine risk weights	Supervisory formula method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

r050 c490	Role in the securitisation process	Originator
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Unrated exposure

r050 c500	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Look-Through-Approach
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Role in the securitisation process	Originator
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Unrated exposure

r050 c510	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Internal Assessment Approach
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Role in the securitisation process	Originator
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Unrated exposure

r050 c520	Metric	Average risk weight [pi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Methods to determine risk weights	Internal Assessment Approach
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Role in the securitisation process	Originator
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Unrated exposure

r050 c550	Metric	Value used for market risk, net, weighted before cap [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Role in the securitisation process	Originator
	Type of underlying	Securitisation, Re-Securitisation

r050 c560	Metric	Value used for market risk, net, weighted before cap [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Role in the securitisation process	Originator
	Type of underlying	Securitisation, Re-Securitisation
r050 c570	Metric	Value used for market risk, net, weighted before cap [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Positions in the instrument	Not applicable/All positions
	Prudential portfolio	Trading book
	Role in the securitisation process	Originator
	Type of underlying	Securitisation, Re-Securitisation
r050 c580	Metric	Value used for market risk, net, weighted after cap [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Role in the securitisation process	Originator
	Type of underlying	Securitisation, Re-Securitisation
r050 c590	Metric	Value used for market risk, net, weighted after cap [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Role in the securitisation process	Originator
	Type of underlying	Securitisation, Re-Securitisation
r050 c600	Metric	Value used for market risk, net, weighted after cap [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Positions in the instrument	Not applicable/All positions
	Prudential portfolio	Trading book

r050 c600	Role in the securitisation process	Originator
	Type of underlying	Securitisation, Re-Securitisation
r060 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Role in the securitisation process	Investor
r060 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Role in the securitisation process	Investor
r060 c030	Metric	Value used for market risk, to be deducted from own funds [mi]
	Base	Own funds
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Role in the securitisation process	Investor
r060 c040	Metric	Value used for market risk, to be deducted from own funds [mi]
	Base	Own funds
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Role in the securitisation process	Investor
r060 c050	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Type of risk	Specific risk for securitisation instrument
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Role in the securitisation process	Investor
r060 c060	Metric	Value used for market risk, net [mi]
	Base	Exposures

r060 c060	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Role in the securitisation process	Investor
r060 c070	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	7 - 10%
	Role in the securitisation process	Investor
	Use of external ratings	Rated exposure
r060 c080	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	12 - 18%
	Role in the securitisation process	Investor
	Use of external ratings	Rated exposure
r060 c090	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	20 - 35%
	Role in the securitisation process	Investor
	Use of external ratings	Rated exposure
r060 c100	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument

r060 c100	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	40 - 75%
	Role in the securitisation process	Investor
	Use of external ratings	Rated exposure
r060 c110	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	100%
	Role in the securitisation process	Investor
	Use of external ratings	Rated exposure
r060 c120	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	150%
	Role in the securitisation process	Investor
	Use of external ratings	Rated exposure
r060 c130	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	200%
	Role in the securitisation process	Investor
	Use of external ratings	Rated exposure
r060 c140	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument

r060 c140	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	225%
	Role in the securitisation process	Investor
	Use of external ratings	Rated exposure
r060 c150	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	250%
	Role in the securitisation process	Investor
	Use of external ratings	Rated exposure
r060 c160	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	300%
	Role in the securitisation process	Investor
	Use of external ratings	Rated exposure
r060 c170	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	350%
	Role in the securitisation process	Investor
	Use of external ratings	Rated exposure
r060 c180	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument

r060 c180	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	425%
	Role in the securitisation process	Investor
	Use of external ratings	Rated exposure
r060 c190	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	500%
	Role in the securitisation process	Investor
	Use of external ratings	Rated exposure
r060 c200	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	650%
	Role in the securitisation process	Investor
	Use of external ratings	Rated exposure
r060 c210	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	750%
	Role in the securitisation process	Investor
	Use of external ratings	Rated exposure
r060 c220	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument

r060 c220	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	850%
	Role in the securitisation process	Investor
	Use of external ratings	Rated exposure
r060 c230	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	1250%
	Role in the securitisation process	Investor
	Use of external ratings	Rated exposure
r060 c240	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	1250% for positions not subject to any method
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	1250%
	Role in the securitisation process	Investor
	Use of external ratings	Unrated exposure
r060 c250	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Supervisory formula method
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Role in the securitisation process	Investor
	Use of external ratings	Unrated exposure
r060 c260	Metric	Average risk weight [pi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Methods to determine risk weights	Supervisory formula method
	Positions in the instrument	Long position

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r060 c260	Prudential portfolio	Trading book
	Role in the securitisation process	Investor
	Use of external ratings	Unrated exposure

r060 c270	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Look-Through-Approach
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Role in the securitisation process	Investor
	Use of external ratings	Unrated exposure

r060 c280	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Internal Assessment Approach
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Role in the securitisation process	Investor
	Use of external ratings	Unrated exposure

r060 c290	Metric	Average risk weight [pi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Methods to determine risk weights	Internal Assessment Approach
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Role in the securitisation process	Investor
	Use of external ratings	Unrated exposure

r060 c300	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	7 - 10%
	Role in the securitisation process	Investor
	Use of external ratings	Rated exposure

r060 c310

Metric	Value used for market risk, net [mi]
Base	Exposures
Main category	Securitisation positions
Approach	Approach for specific risk for securitisation instruments
Type of risk	Specific risk for securitisation instrument
Methods to determine risk weights	Ratings Based Method
Positions in the instrument	Short position
Prudential portfolio	Trading book
Risk weights	12 - 18%
Role in the securitisation process	Investor
Use of external ratings	Rated exposure

r060 c320

Metric	Value used for market risk, net [mi]
Base	Exposures
Main category	Securitisation positions
Approach	Approach for specific risk for securitisation instruments
Type of risk	Specific risk for securitisation instrument
Methods to determine risk weights	Ratings Based Method
Positions in the instrument	Short position
Prudential portfolio	Trading book
Risk weights	20 - 35%
Role in the securitisation process	Investor
Use of external ratings	Rated exposure

r060 c330

Metric	Value used for market risk, net [mi]
Base	Exposures
Main category	Securitisation positions
Approach	Approach for specific risk for securitisation instruments
Type of risk	Specific risk for securitisation instrument
Methods to determine risk weights	Ratings Based Method
Positions in the instrument	Short position
Prudential portfolio	Trading book
Risk weights	40 - 75%
Role in the securitisation process	Investor
Use of external ratings	Rated exposure

r060 c340

Metric	Value used for market risk, net [mi]
Base	Exposures
Main category	Securitisation positions
Approach	Approach for specific risk for securitisation instruments
Type of risk	Specific risk for securitisation instrument
Methods to determine risk weights	Ratings Based Method
Positions in the instrument	Short position
Prudential portfolio	Trading book
Risk weights	100%
Role in the securitisation process	Investor
Use of external ratings	Rated exposure

r060 c350

Metric	Value used for market risk, net [mi]
Base	Exposures
Main category	Securitisation positions
Approach	Approach for specific risk for securitisation instruments
Type of risk	Specific risk for securitisation instrument
Methods to determine risk weights	Ratings Based Method
Positions in the instrument	Short position
Prudential portfolio	Trading book
Risk weights	150%
Role in the securitisation process	Investor
Use of external ratings	Rated exposure

r060 c360

Metric	Value used for market risk, net [mi]
Base	Exposures
Main category	Securitisation positions
Approach	Approach for specific risk for securitisation instruments
Type of risk	Specific risk for securitisation instrument
Methods to determine risk weights	Ratings Based Method
Positions in the instrument	Short position
Prudential portfolio	Trading book
Risk weights	200%
Role in the securitisation process	Investor
Use of external ratings	Rated exposure

r060 c370

Metric	Value used for market risk, net [mi]
Base	Exposures
Main category	Securitisation positions
Approach	Approach for specific risk for securitisation instruments
Type of risk	Specific risk for securitisation instrument
Methods to determine risk weights	Ratings Based Method
Positions in the instrument	Short position
Prudential portfolio	Trading book
Risk weights	225%
Role in the securitisation process	Investor
Use of external ratings	Rated exposure

r060 c380

Metric	Value used for market risk, net [mi]
Base	Exposures
Main category	Securitisation positions
Approach	Approach for specific risk for securitisation instruments
Type of risk	Specific risk for securitisation instrument
Methods to determine risk weights	Ratings Based Method
Positions in the instrument	Short position
Prudential portfolio	Trading book
Risk weights	250%
Role in the securitisation process	Investor
Use of external ratings	Rated exposure

r060 c390

Metric	Value used for market risk, net [mi]
Base	Exposures
Main category	Securitisation positions
Approach	Approach for specific risk for securitisation instruments
Type of risk	Specific risk for securitisation instrument
Methods to determine risk weights	Ratings Based Method
Positions in the instrument	Short position
Prudential portfolio	Trading book
Risk weights	300%
Role in the securitisation process	Investor
Use of external ratings	Rated exposure

r060 c400

Metric	Value used for market risk, net [mi]
Base	Exposures
Main category	Securitisation positions
Approach	Approach for specific risk for securitisation instruments
Type of risk	Specific risk for securitisation instrument
Methods to determine risk weights	Ratings Based Method
Positions in the instrument	Short position
Prudential portfolio	Trading book
Risk weights	350%
Role in the securitisation process	Investor
Use of external ratings	Rated exposure

r060 c410

Metric	Value used for market risk, net [mi]
Base	Exposures
Main category	Securitisation positions
Approach	Approach for specific risk for securitisation instruments
Type of risk	Specific risk for securitisation instrument
Methods to determine risk weights	Ratings Based Method
Positions in the instrument	Short position
Prudential portfolio	Trading book
Risk weights	425%
Role in the securitisation process	Investor
Use of external ratings	Rated exposure

r060 c420

Metric	Value used for market risk, net [mi]
Base	Exposures
Main category	Securitisation positions
Approach	Approach for specific risk for securitisation instruments
Type of risk	Specific risk for securitisation instrument
Methods to determine risk weights	Ratings Based Method
Positions in the instrument	Short position
Prudential portfolio	Trading book
Risk weights	500%
Role in the securitisation process	Investor
Use of external ratings	Rated exposure

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r060 c430	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	650%
	Role in the securitisation process	Investor
	Use of external ratings	Rated exposure
r060 c440	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	750%
	Role in the securitisation process	Investor
	Use of external ratings	Rated exposure
r060 c450	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	850%
	Role in the securitisation process	Investor
	Use of external ratings	Rated exposure
r060 c460	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	1250%
	Role in the securitisation process	Investor
	Use of external ratings	Rated exposure

r060 c470	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	1250% for positions not subject to any method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	1250%
	Role in the securitisation process	Investor
	Use of external ratings	Unrated exposure
r060 c480	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Supervisory formula method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Role in the securitisation process	Investor
	Use of external ratings	Unrated exposure
r060 c490	Metric	Average risk weight [pi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Methods to determine risk weights	Supervisory formula method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Role in the securitisation process	Investor
	Use of external ratings	Unrated exposure
r060 c500	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Look-Through-Approach
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Role in the securitisation process	Investor
	Use of external ratings	Unrated exposure
r060 c510	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments

r060 c510	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Internal Assessment Approach
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Role in the securitisation process	Investor
	Use of external ratings	Unrated exposure
r060 c520	Metric	Average risk weight [pi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Methods to determine risk weights	Internal Assessment Approach
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Role in the securitisation process	Investor
	Use of external ratings	Unrated exposure
r060 c530	Metric	Adjustment to Value used for market risk, net, weighted after cap due to infringement of the due diligence provisions [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Role in the securitisation process	Investor
r060 c540	Metric	Adjustment to Value used for market risk, net, weighted after cap due to infringement of the due diligence provisions [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Role in the securitisation process	Investor
r060 c550	Metric	Value used for market risk, net, weighted before cap [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Role in the securitisation process	Investor
r060 c560	Metric	Value used for market risk, net, weighted before cap [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments

r060 c560	Type of risk	Specific risk for securitisation instrument
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Role in the securitisation process	Investor

r060 c570	Metric	Value used for market risk, net, weighted before cap [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Positions in the instrument	Not applicable/All positions
	Prudential portfolio	Trading book
	Role in the securitisation process	Investor

r060 c580	Metric	Value used for market risk, net, weighted after cap [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Role in the securitisation process	Investor

r060 c590	Metric	Value used for market risk, net, weighted after cap [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Role in the securitisation process	Investor

r060 c600	Metric	Value used for market risk, net, weighted after cap [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Positions in the instrument	Not applicable/All positions
	Prudential portfolio	Trading book
	Role in the securitisation process	Investor

r070 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

r070 c010	Role in the securitisation process	Investor	
	Type of underlying	Underlying positions others than securitisation positions	
r070 c020	Metric	Value used for market risk, gross [mi]	
	Base	Exposures	
	Main category	Securitisation positions	
	Approach	Approach for specific risk for securitisation instruments	
	Type of risk	Specific risk for securitisation instrument	
	Positions in the instrument	Short position	
	Prudential portfolio	Trading book	
	Role in the securitisation process	Investor	
	Type of underlying	Underlying positions others than securitisation positions	
r070 c030	Metric	Value used for market risk, to be deducted from own funds [mi]	
	Base	Own funds	
	Main category	Securitisation positions	
	Approach	Approach for specific risk for securitisation instruments	
	Type of risk	Specific risk for securitisation instrument	
	Positions in the instrument	Long position	
	Prudential portfolio	Trading book	
	Role in the securitisation process	Investor	
	Type of underlying	Underlying positions others than securitisation positions	
r070 c040	Metric	Value used for market risk, to be deducted from own funds [mi]	
	Base	Own funds	
	Main category	Securitisation positions	
	Approach	Approach for specific risk for securitisation instruments	
	Type of risk	Specific risk for securitisation instrument	
	Positions in the instrument	Short position	
	Prudential portfolio	Trading book	
	Role in the securitisation process	Investor	
	Type of underlying	Underlying positions others than securitisation positions	
r070 c050	Metric	Value used for market risk, net [mi]	
	Base	Exposures	
	Main category	Securitisation positions	
	Type of risk	Specific risk for securitisation instrument	
	Positions in the instrument	Long position	
	Prudential portfolio	Trading book	
	Role in the securitisation process	Investor	
	Type of underlying	Underlying positions others than securitisation positions	
r070 c060	Metric	Value used for market risk, net [mi]	
	Base	Exposures	
	Main category	Securitisation positions	
	Approach	Approach for specific risk for securitisation instruments	
	Type of risk	Specific risk for securitisation instrument	
	Positions in the instrument	Short position	

r070 c060	Prudential portfolio	Trading book
	Role in the securitisation process	Investor
	Type of underlying	Underlying positions others than securitisation positions
r070 c070	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	7 - 10%
	Role in the securitisation process	Investor
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Rated exposure
r070 c080	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	12 - 18%
	Role in the securitisation process	Investor
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Rated exposure
r070 c090	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	20 - 35%
	Role in the securitisation process	Investor
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Rated exposure
r070 c100	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument

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r070 c100	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	40 - 75%
	Role in the securitisation process	Investor
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Rated exposure
r070 c110	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	100%
	Role in the securitisation process	Investor
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Rated exposure
r070 c150	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	250%
	Role in the securitisation process	Investor
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Rated exposure
r070 c170	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	350%
	Role in the securitisation process	Investor
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Rated exposure
r070 c180	Metric	Value used for market risk, net [mi]

r070 c180		
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	425%
	Role in the securitisation process	Investor
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Rated exposure
r070 c200		
	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	650%
	Role in the securitisation process	Investor
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Rated exposure
r070 c230		
	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	1250%
	Role in the securitisation process	Investor
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Rated exposure
r070 c240		
	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	1250% for positions not subject to any method
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	1250%

r070 c240	Role in the securitisation process	Investor
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Unrated exposure

r070 c250	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Supervisory formula method
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Role in the securitisation process	Investor
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Unrated exposure

r070 c260	Metric	Average risk weight [pi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Methods to determine risk weights	Supervisory formula method
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Role in the securitisation process	Investor
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Unrated exposure

r070 c270	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Look-Through-Approach
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Role in the securitisation process	Investor
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Unrated exposure

r070 c280	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Internal Assessment Approach
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Role in the securitisation process	Investor

r070 c280	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Unrated exposure

r070 c290	Metric	Average risk weight [pi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Methods to determine risk weights	Internal Assessment Approach
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Role in the securitisation process	Investor
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Unrated exposure

r070 c300	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	7 - 10%
	Role in the securitisation process	Investor
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Rated exposure

r070 c310	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	12 - 18%
	Role in the securitisation process	Investor
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Rated exposure

r070 c320	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

r070 c320		
	Risk weights	20 - 35%
	Role in the securitisation process	Investor
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Rated exposure
r070 c330	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	40 - 75%
	Role in the securitisation process	Investor
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Rated exposure
r070 c340	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	100%
	Role in the securitisation process	Investor
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Rated exposure
r070 c380	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	250%
	Role in the securitisation process	Investor
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Rated exposure
r070 c400	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments

r070 c400	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	350%
	Role in the securitisation process	Investor
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Rated exposure
r070 c410	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	425%
	Role in the securitisation process	Investor
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Rated exposure
r070 c430	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	650%
	Role in the securitisation process	Investor
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Rated exposure
r070 c460	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	1250%
	Role in the securitisation process	Investor
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Rated exposure

r070 c470	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	1250% for positions not subject to any method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	1250%
	Role in the securitisation process	Investor
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Unrated exposure
r070 c480	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Supervisory formula method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Role in the securitisation process	Investor
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Unrated exposure
r070 c490	Metric	Average risk weight [pi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Methods to determine risk weights	Supervisory formula method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Role in the securitisation process	Investor
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Unrated exposure
r070 c500	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Look-Through-Approach
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Role in the securitisation process	Investor
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Unrated exposure

r070 c510

Metric	Value used for market risk, net [mi]
Base	Exposures
Main category	Securitisation positions
Approach	Approach for specific risk for securitisation instruments
Type of risk	Specific risk for securitisation instrument
Methods to determine risk weights	Internal Assessment Approach
Positions in the instrument	Short position
Prudential portfolio	Trading book
Role in the securitisation process	Investor
Type of underlying	Underlying positions others than securitisation positions
Use of external ratings	Unrated exposure

r070 c520

Metric	Average risk weight [pi]
Base	Exposures
Main category	Securitisation positions
Approach	Approach for specific risk for securitisation instruments
Methods to determine risk weights	Internal Assessment Approach
Positions in the instrument	Short position
Prudential portfolio	Trading book
Role in the securitisation process	Investor
Type of underlying	Underlying positions others than securitisation positions
Use of external ratings	Unrated exposure

r070 c530

Metric	Adjustment to Value used for market risk, net, weighted after cap due to infringement of the due diligence provisions [mi]
Base	Exposures
Main category	Securitisation positions
Approach	Approach for specific risk for securitisation instruments
Type of risk	Specific risk for securitisation instrument
Positions in the instrument	Long position
Prudential portfolio	Trading book
Role in the securitisation process	Investor
Type of underlying	Underlying positions others than securitisation positions

r070 c540

Metric	Adjustment to Value used for market risk, net, weighted after cap due to infringement of the due diligence provisions [mi]
Base	Exposures
Main category	Securitisation positions
Approach	Approach for specific risk for securitisation instruments
Type of risk	Specific risk for securitisation instrument
Positions in the instrument	Short position
Prudential portfolio	Trading book
Role in the securitisation process	Investor
Type of underlying	Underlying positions others than securitisation positions

r070 c550

Metric	Value used for market risk, net, weighted before cap [mi]
Base	Exposures
Main category	Securitisation positions
Approach	Approach for specific risk for securitisation instruments
Type of risk	Specific risk for securitisation instrument

r070 c550	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Role in the securitisation process	Investor
	Type of underlying	Underlying positions others than securitisation positions

r070 c560	Metric	Value used for market risk, net, weighted before cap [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Role in the securitisation process	Investor
	Type of underlying	Underlying positions others than securitisation positions

r070 c570	Metric	Value used for market risk, net, weighted before cap [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Positions in the instrument	Not applicable/All positions
	Prudential portfolio	Trading book
	Role in the securitisation process	Investor
	Type of underlying	Underlying positions others than securitisation positions

r070 c580	Metric	Value used for market risk, net, weighted after cap [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Role in the securitisation process	Investor
	Type of underlying	Underlying positions others than securitisation positions

r070 c590	Metric	Value used for market risk, net, weighted after cap [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Role in the securitisation process	Investor
	Type of underlying	Underlying positions others than securitisation positions

r070 c600	Metric	Value used for market risk, net, weighted after cap [mi]
	Base	Exposures
	Main category	Securitisation positions

r070 c600	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Positions in the instrument	Not applicable/All positions
	Prudential portfolio	Trading book
	Role in the securitisation process	Investor
	Type of underlying	Underlying positions others than securitisation positions
r080 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Role in the securitisation process	Investor
	Type of underlying	Securitisation, Re-Securitisation
r080 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Role in the securitisation process	Investor
	Type of underlying	Securitisation, Re-Securitisation
r080 c030	Metric	Value used for market risk, to be deducted from own funds [mi]
	Base	Own funds
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Role in the securitisation process	Investor
	Type of underlying	Securitisation, Re-Securitisation
r080 c040	Metric	Value used for market risk, to be deducted from own funds [mi]
	Base	Own funds
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Role in the securitisation process	Investor
	Type of underlying	Securitisation, Re-Securitisation
r080 c050	Metric	Value used for market risk, net [mi]

r080 c050	Base	Exposures
	Main category	Securitisation positions
	Type of risk	Specific risk for securitisation instrument
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Role in the securitisation process	Investor
	Type of underlying	Securitisation, Re-Securitisation
r080 c060	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Role in the securitisation process	Investor
	Type of underlying	Securitisation, Re-Securitisation
r080 c090	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	20 - 35%
	Role in the securitisation process	Investor
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Rated exposure
r080 c100	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	40 - 75%
	Role in the securitisation process	Investor
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Rated exposure
r080 c110	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments

r080 c110	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	100%
	Role in the securitisation process	Investor
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Rated exposure
r080 c120	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	150%
	Role in the securitisation process	Investor
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Rated exposure
r080 c130	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	200%
	Role in the securitisation process	Investor
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Rated exposure
r080 c140	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	225%
	Role in the securitisation process	Investor
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Rated exposure

r080 c160

Metric	Value used for market risk, net [mi]
Base	Exposures
Main category	Securitisation positions
Approach	Approach for specific risk for securitisation instruments
Type of risk	Specific risk for securitisation instrument
Methods to determine risk weights	Ratings Based Method
Positions in the instrument	Long position
Prudential portfolio	Trading book
Risk weights	300%
Role in the securitisation process	Investor
Type of underlying	Securitisation, Re-Securitisation
Use of external ratings	Rated exposure

r080 c170

Metric	Value used for market risk, net [mi]
Base	Exposures
Main category	Securitisation positions
Approach	Approach for specific risk for securitisation instruments
Type of risk	Specific risk for securitisation instrument
Methods to determine risk weights	Ratings Based Method
Positions in the instrument	Long position
Prudential portfolio	Trading book
Risk weights	350%
Role in the securitisation process	Investor
Type of underlying	Securitisation, Re-Securitisation
Use of external ratings	Rated exposure

r080 c190

Metric	Value used for market risk, net [mi]
Base	Exposures
Main category	Securitisation positions
Approach	Approach for specific risk for securitisation instruments
Type of risk	Specific risk for securitisation instrument
Methods to determine risk weights	Ratings Based Method
Positions in the instrument	Long position
Prudential portfolio	Trading book
Risk weights	500%
Role in the securitisation process	Investor
Type of underlying	Securitisation, Re-Securitisation
Use of external ratings	Rated exposure

r080 c200

Metric	Value used for market risk, net [mi]
Base	Exposures
Main category	Securitisation positions
Approach	Approach for specific risk for securitisation instruments
Type of risk	Specific risk for securitisation instrument
Methods to determine risk weights	Ratings Based Method
Positions in the instrument	Long position
Prudential portfolio	Trading book

r080 c200

Risk weights	650%
Role in the securitisation process	Investor
Type of underlying	Securitisation, Re-Securitisation
Use of external ratings	Rated exposure

r080 c210

Metric	Value used for market risk, net [mi]
Base	Exposures
Main category	Securitisation positions
Approach	Approach for specific risk for securitisation instruments
Type of risk	Specific risk for securitisation instrument
Methods to determine risk weights	Ratings Based Method
Positions in the instrument	Long position
Prudential portfolio	Trading book
Risk weights	750%
Role in the securitisation process	Investor
Type of underlying	Securitisation, Re-Securitisation
Use of external ratings	Rated exposure

r080 c220

Metric	Value used for market risk, net [mi]
Base	Exposures
Main category	Securitisation positions
Approach	Approach for specific risk for securitisation instruments
Type of risk	Specific risk for securitisation instrument
Methods to determine risk weights	Ratings Based Method
Positions in the instrument	Long position
Prudential portfolio	Trading book
Risk weights	850%
Role in the securitisation process	Investor
Type of underlying	Securitisation, Re-Securitisation
Use of external ratings	Rated exposure

r080 c230

Metric	Value used for market risk, net [mi]
Base	Exposures
Main category	Securitisation positions
Approach	Approach for specific risk for securitisation instruments
Type of risk	Specific risk for securitisation instrument
Methods to determine risk weights	Ratings Based Method
Positions in the instrument	Long position
Prudential portfolio	Trading book
Risk weights	1250%
Role in the securitisation process	Investor
Type of underlying	Securitisation, Re-Securitisation
Use of external ratings	Rated exposure

r080 c240

Metric	Value used for market risk, net [mi]
Base	Exposures
Main category	Securitisation positions
Approach	Approach for specific risk for securitisation instruments

r080 c240	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	1250% for positions not subject to any method
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	1250%
	Role in the securitisation process	Investor
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Unrated exposure
r080 c250	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Supervisory formula method
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Role in the securitisation process	Investor
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Unrated exposure
r080 c260	Metric	Average risk weight [pi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Methods to determine risk weights	Supervisory formula method
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Role in the securitisation process	Investor
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Unrated exposure
r080 c270	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Look-Through-Approach
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Role in the securitisation process	Investor
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Unrated exposure
r080 c280	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments

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r080 c280	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Internal Assessment Approach
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Role in the securitisation process	Investor
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Unrated exposure
r080 c290	Metric	Average risk weight [pi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Methods to determine risk weights	Internal Assessment Approach
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Role in the securitisation process	Investor
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Unrated exposure
r080 c320	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	20 - 35%
	Role in the securitisation process	Investor
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Rated exposure
r080 c330	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	40 - 75%
	Role in the securitisation process	Investor
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Rated exposure
r080 c340	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions

r080 c340		
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	100%
	Role in the securitisation process	Investor
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Rated exposure
r080 c350		
	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	150%
	Role in the securitisation process	Investor
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Rated exposure
r080 c360		
	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	200%
	Role in the securitisation process	Investor
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Rated exposure
r080 c370		
	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	225%
	Role in the securitisation process	Investor
	Type of underlying	Securitisation, Re-Securitisation

r080 c370	Use of external ratings	Rated exposure

r080 c390	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	300%
	Role in the securitisation process	Investor
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Rated exposure

r080 c400	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	350%
	Role in the securitisation process	Investor
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Rated exposure

r080 c420	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	500%
	Role in the securitisation process	Investor
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Rated exposure

r080 c430	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Short position

r080 c430	Prudential portfolio	Trading book
	Risk weights	650%
	Role in the securitisation process	Investor
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Rated exposure
r080 c440	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	750%
	Role in the securitisation process	Investor
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Rated exposure
r080 c450	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	850%
	Role in the securitisation process	Investor
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Rated exposure
r080 c460	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	1250%
	Role in the securitisation process	Investor
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Rated exposure
r080 c470	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions

r080 c470

Approach	Approach for specific risk for securitisation instruments
Type of risk	Specific risk for securitisation instrument
Methods to determine risk weights	1250% for positions not subject to any method
Positions in the instrument	Short position
Prudential portfolio	Trading book
Risk weights	1250%
Role in the securitisation process	Investor
Type of underlying	Securitisation, Re-Securitisation
Use of external ratings	Unrated exposure

r080 c480

Metric	Value used for market risk, net [mi]
Base	Exposures
Main category	Securitisation positions
Approach	Approach for specific risk for securitisation instruments
Type of risk	Specific risk for securitisation instrument
Methods to determine risk weights	Supervisory formula method
Positions in the instrument	Short position
Prudential portfolio	Trading book
Role in the securitisation process	Investor
Type of underlying	Securitisation, Re-Securitisation
Use of external ratings	Unrated exposure

r080 c490

Metric	Average risk weight [pi]
Base	Exposures
Main category	Securitisation positions
Approach	Approach for specific risk for securitisation instruments
Methods to determine risk weights	Supervisory formula method
Positions in the instrument	Short position
Prudential portfolio	Trading book
Role in the securitisation process	Investor
Type of underlying	Securitisation, Re-Securitisation
Use of external ratings	Unrated exposure

r080 c500

Metric	Value used for market risk, net [mi]
Base	Exposures
Main category	Securitisation positions
Approach	Approach for specific risk for securitisation instruments
Type of risk	Specific risk for securitisation instrument
Methods to determine risk weights	Look-Through-Approach
Positions in the instrument	Short position
Prudential portfolio	Trading book
Role in the securitisation process	Investor
Type of underlying	Securitisation, Re-Securitisation
Use of external ratings	Unrated exposure

r080 c510

Metric	Value used for market risk, net [mi]
Base	Exposures
Main category	Securitisation positions

r080 c510	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Internal Assessment Approach
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Role in the securitisation process	Investor
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Unrated exposure
r080 c520	Metric	Average risk weight [pi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Methods to determine risk weights	Internal Assessment Approach
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Role in the securitisation process	Investor
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Unrated exposure
r080 c550	Metric	Value used for market risk, net, weighted before cap [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Role in the securitisation process	Investor
	Type of underlying	Securitisation, Re-Securitisation
r080 c560	Metric	Value used for market risk, net, weighted before cap [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Role in the securitisation process	Investor
	Type of underlying	Securitisation, Re-Securitisation
r080 c570	Metric	Value used for market risk, net, weighted before cap [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Positions in the instrument	Not applicable/All positions
	Prudential portfolio	Trading book
	Role in the securitisation process	Investor

r080 c570	Type of underlying	Securitisation, Re-Securitisation	
r080 c580	Metric	Value used for market risk, net, weighted after cap [mi]	
	Base	Exposures	
	Main category	Securitisation positions	
	Approach	Approach for specific risk for securitisation instruments	
	Type of risk	Specific risk for securitisation instrument	
	Positions in the instrument	Long position	
	Prudential portfolio	Trading book	
	Role in the securitisation process	Investor	
	Type of underlying	Securitisation, Re-Securitisation	
r080 c590	Metric	Value used for market risk, net, weighted after cap [mi]	
	Base	Exposures	
	Main category	Securitisation positions	
	Approach	Approach for specific risk for securitisation instruments	
	Type of risk	Specific risk for securitisation instrument	
	Positions in the instrument	Short position	
	Prudential portfolio	Trading book	
	Role in the securitisation process	Investor	
	Type of underlying	Securitisation, Re-Securitisation	
r080 c600	Metric	Value used for market risk, net, weighted after cap [mi]	
	Base	Exposures	
	Main category	Securitisation positions	
	Approach	Approach for specific risk for securitisation instruments	
	Type of risk	Specific risk for securitisation instrument	
	Positions in the instrument	Not applicable/All positions	
	Prudential portfolio	Trading book	
	Role in the securitisation process	Investor	
	Type of underlying	Securitisation, Re-Securitisation	
r090 c010	Metric	Value used for market risk, gross [mi]	
	Base	Exposures	
	Main category	Securitisation positions	
	Approach	Approach for specific risk for securitisation instruments	
	Type of risk	Specific risk for securitisation instrument	
	Positions in the instrument	Long position	
	Prudential portfolio	Trading book	
	Role in the securitisation process	Sponsor	
r090 c020	Metric	Value used for market risk, gross [mi]	
	Base	Exposures	
	Main category	Securitisation positions	
	Approach	Approach for specific risk for securitisation instruments	
	Type of risk	Specific risk for securitisation instrument	
	Positions in the instrument	Short position	
	Prudential portfolio	Trading book	

r090 c020	Role in the securitisation process	Sponsor

r090 c030	Metric	Value used for market risk, to be deducted from own funds [mi]
	Base	Own funds
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Role in the securitisation process	Sponsor

r090 c040	Metric	Value used for market risk, to be deducted from own funds [mi]
	Base	Own funds
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Role in the securitisation process	Sponsor

r090 c050	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Type of risk	Specific risk for securitisation instrument
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Role in the securitisation process	Sponsor

r090 c060	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Role in the securitisation process	Sponsor

r090 c070	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	7 - 10%
	Role in the securitisation process	Sponsor
	Use of external ratings	Rated exposure

r090 c080	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	12 - 18%
	Role in the securitisation process	Sponsor
	Use of external ratings	Rated exposure
r090 c090	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	20 - 35%
	Role in the securitisation process	Sponsor
	Use of external ratings	Rated exposure
r090 c100	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	40 - 75%
	Role in the securitisation process	Sponsor
	Use of external ratings	Rated exposure
r090 c110	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	100%
	Role in the securitisation process	Sponsor
	Use of external ratings	Rated exposure

r090 c120		
	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	150%
	Role in the securitisation process	Sponsor
	Use of external ratings	Rated exposure

r090 c130		
	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	200%
	Role in the securitisation process	Sponsor
	Use of external ratings	Rated exposure

r090 c140		
	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	225%
	Role in the securitisation process	Sponsor
	Use of external ratings	Rated exposure

r090 c150		
	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	250%
	Role in the securitisation process	Sponsor
	Use of external ratings	Rated exposure

r090 c160		
	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	300%
	Role in the securitisation process	Sponsor
	Use of external ratings	Rated exposure

r090 c170		
	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	350%
	Role in the securitisation process	Sponsor
	Use of external ratings	Rated exposure

r090 c180		
	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	425%
	Role in the securitisation process	Sponsor
	Use of external ratings	Rated exposure

r090 c190		
	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	500%
	Role in the securitisation process	Sponsor
	Use of external ratings	Rated exposure

r090 c200		
	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	650%
	Role in the securitisation process	Sponsor
	Use of external ratings	Rated exposure
r090 c210		
	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	750%
	Role in the securitisation process	Sponsor
	Use of external ratings	Rated exposure
r090 c220		
	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	850%
	Role in the securitisation process	Sponsor
	Use of external ratings	Rated exposure
r090 c230		
	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	1250%
	Role in the securitisation process	Sponsor
	Use of external ratings	Rated exposure

r090 c240

Metric	Value used for market risk, net [mi]
Base	Exposures
Main category	Securitisation positions
Approach	Approach for specific risk for securitisation instruments
Type of risk	Specific risk for securitisation instrument
Methods to determine risk weights	1250% for positions not subject to any method
Positions in the instrument	Long position
Prudential portfolio	Trading book
Risk weights	1250%
Role in the securitisation process	Sponsor
Use of external ratings	Unrated exposure

r090 c250

Metric	Value used for market risk, net [mi]
Base	Exposures
Main category	Securitisation positions
Approach	Approach for specific risk for securitisation instruments
Type of risk	Specific risk for securitisation instrument
Methods to determine risk weights	Supervisory formula method
Positions in the instrument	Long position
Prudential portfolio	Trading book
Role in the securitisation process	Sponsor
Use of external ratings	Unrated exposure

r090 c260

Metric	Average risk weight [pi]
Base	Exposures
Main category	Securitisation positions
Approach	Approach for specific risk for securitisation instruments
Methods to determine risk weights	Supervisory formula method
Positions in the instrument	Long position
Prudential portfolio	Trading book
Role in the securitisation process	Sponsor
Use of external ratings	Unrated exposure

r090 c270

Metric	Value used for market risk, net [mi]
Base	Exposures
Main category	Securitisation positions
Approach	Approach for specific risk for securitisation instruments
Type of risk	Specific risk for securitisation instrument
Methods to determine risk weights	Look-Through-Approach
Positions in the instrument	Long position
Prudential portfolio	Trading book
Role in the securitisation process	Sponsor
Use of external ratings	Unrated exposure

r090 c280

Metric	Value used for market risk, net [mi]
Base	Exposures
Main category	Securitisation positions
Approach	Approach for specific risk for securitisation instruments

r090 c280	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Internal Assessment Approach
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Role in the securitisation process	Sponsor
	Use of external ratings	Unrated exposure
r090 c290	Metric	Average risk weight [pi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Methods to determine risk weights	Internal Assessment Approach
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Role in the securitisation process	Sponsor
	Use of external ratings	Unrated exposure
r090 c300	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	7 - 10%
	Role in the securitisation process	Sponsor
	Use of external ratings	Rated exposure
r090 c310	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	12 - 18%
	Role in the securitisation process	Sponsor
	Use of external ratings	Rated exposure
r090 c320	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Short position

r090 c320	Prudential portfolio	Trading book
	Risk weights	20 - 35%
	Role in the securitisation process	Sponsor
	Use of external ratings	Rated exposure

r090 c330	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	40 - 75%
	Role in the securitisation process	Sponsor
	Use of external ratings	Rated exposure

r090 c340	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	100%
	Role in the securitisation process	Sponsor
	Use of external ratings	Rated exposure

r090 c350	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	150%
	Role in the securitisation process	Sponsor
	Use of external ratings	Rated exposure

r090 c360	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Short position

r090 c360	Prudential portfolio	Trading book
	Risk weights	200%
	Role in the securitisation process	Sponsor
	Use of external ratings	Rated exposure
r090 c370	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	225%
	Role in the securitisation process	Sponsor
	Use of external ratings	Rated exposure
r090 c380	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	250%
	Role in the securitisation process	Sponsor
	Use of external ratings	Rated exposure
r090 c390	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	300%
	Role in the securitisation process	Sponsor
	Use of external ratings	Rated exposure
r090 c400	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Short position

r090 c400	Prudential portfolio	Trading book
	Risk weights	350%
	Role in the securitisation process	Sponsor
	Use of external ratings	Rated exposure
r090 c410	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	425%
	Role in the securitisation process	Sponsor
	Use of external ratings	Rated exposure
r090 c420	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	500%
	Role in the securitisation process	Sponsor
	Use of external ratings	Rated exposure
r090 c430	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	650%
	Role in the securitisation process	Sponsor
	Use of external ratings	Rated exposure
r090 c440	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Short position

r090 c440	Prudential portfolio	Trading book
	Risk weights	750%
	Role in the securitisation process	Sponsor
	Use of external ratings	Rated exposure
r090 c450	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	850%
	Role in the securitisation process	Sponsor
	Use of external ratings	Rated exposure
r090 c460	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	1250%
	Role in the securitisation process	Sponsor
	Use of external ratings	Rated exposure
r090 c470	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	1250% for positions not subject to any method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	1250%
	Role in the securitisation process	Sponsor
	Use of external ratings	Unrated exposure
r090 c480	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Supervisory formula method
	Positions in the instrument	Short position

r090 c480	Prudential portfolio	Trading book
	Role in the securitisation process	Sponsor
	Use of external ratings	Unrated exposure
r090 c490	Metric	Average risk weight [pi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Methods to determine risk weights	Supervisory formula method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Role in the securitisation process	Sponsor
	Use of external ratings	Unrated exposure
r090 c500	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Look-Through-Approach
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Role in the securitisation process	Sponsor
	Use of external ratings	Unrated exposure
r090 c510	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Internal Assessment Approach
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Role in the securitisation process	Sponsor
	Use of external ratings	Unrated exposure
r090 c520	Metric	Average risk weight [pi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Methods to determine risk weights	Internal Assessment Approach
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Role in the securitisation process	Sponsor
	Use of external ratings	Unrated exposure
r090 c550	Metric	Value used for market risk, net, weighted before cap [mi]
	Base	Exposures

r090 c550	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Role in the securitisation process	Sponsor
r090 c560	Metric	Value used for market risk, net, weighted before cap [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Role in the securitisation process	Sponsor
r090 c570	Metric	Value used for market risk, net, weighted before cap [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Positions in the instrument	Not applicable/All positions
	Prudential portfolio	Trading book
	Role in the securitisation process	Sponsor
r090 c580	Metric	Value used for market risk, net, weighted after cap [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Role in the securitisation process	Sponsor
r090 c590	Metric	Value used for market risk, net, weighted after cap [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Role in the securitisation process	Sponsor
r090 c600	Metric	Value used for market risk, net, weighted after cap [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument

r090 c600	Positions in the instrument	Not applicable/All positions
	Prudential portfolio	Trading book
	Role in the securitisation process	Sponsor
r100 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Role in the securitisation process	Sponsor
	Type of underlying	Underlying positions others than securitisation positions
r100 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Role in the securitisation process	Sponsor
	Type of underlying	Underlying positions others than securitisation positions
r100 c030	Metric	Value used for market risk, to be deducted from own funds [mi]
	Base	Own funds
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Role in the securitisation process	Sponsor
	Type of underlying	Underlying positions others than securitisation positions
r100 c040	Metric	Value used for market risk, to be deducted from own funds [mi]
	Base	Own funds
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Role in the securitisation process	Sponsor
	Type of underlying	Underlying positions others than securitisation positions
r100 c050	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Type of risk	Specific risk for securitisation instrument

r100 c050

Positions in the instrument	Long position
Prudential portfolio	Trading book
Role in the securitisation process	Sponsor
Type of underlying	Underlying positions others than securitisation positions

r100 c060

Metric	Value used for market risk, net [mi]
Base	Exposures
Main category	Securitisation positions
Approach	Approach for specific risk for securitisation instruments
Type of risk	Specific risk for securitisation instrument
Positions in the instrument	Short position
Prudential portfolio	Trading book
Role in the securitisation process	Sponsor
Type of underlying	Underlying positions others than securitisation positions

r100 c070

Metric	Value used for market risk, net [mi]
Base	Exposures
Main category	Securitisation positions
Approach	Approach for specific risk for securitisation instruments
Type of risk	Specific risk for securitisation instrument
Methods to determine risk weights	Ratings Based Method
Positions in the instrument	Long position
Prudential portfolio	Trading book
Risk weights	7 - 10%
Role in the securitisation process	Sponsor
Type of underlying	Underlying positions others than securitisation positions
Use of external ratings	Rated exposure

r100 c080

Metric	Value used for market risk, net [mi]
Base	Exposures
Main category	Securitisation positions
Approach	Approach for specific risk for securitisation instruments
Type of risk	Specific risk for securitisation instrument
Methods to determine risk weights	Ratings Based Method
Positions in the instrument	Long position
Prudential portfolio	Trading book
Risk weights	12 - 18%
Role in the securitisation process	Sponsor
Type of underlying	Underlying positions others than securitisation positions
Use of external ratings	Rated exposure

r100 c090

Metric	Value used for market risk, net [mi]
Base	Exposures
Main category	Securitisation positions
Approach	Approach for specific risk for securitisation instruments
Type of risk	Specific risk for securitisation instrument
Methods to determine risk weights	Ratings Based Method
Positions in the instrument	Long position

r100 c090	Prudential portfolio	Trading book
	Risk weights	20 - 35%
	Role in the securitisation process	Sponsor
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Rated exposure
r100 c100	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	40 - 75%
	Role in the securitisation process	Sponsor
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Rated exposure
r100 c110	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	100%
	Role in the securitisation process	Sponsor
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Rated exposure
r100 c150	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	250%
	Role in the securitisation process	Sponsor
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Rated exposure
r100 c170	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions

r100 c170	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	350%
	Role in the securitisation process	Sponsor
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Rated exposure
r100 c180	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	425%
	Role in the securitisation process	Sponsor
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Rated exposure
r100 c200	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	650%
	Role in the securitisation process	Sponsor
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Rated exposure
r100 c230	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	1250%
	Role in the securitisation process	Sponsor
	Type of underlying	Underlying positions others than securitisation positions

r100 c230	Use of external ratings		Rated exposure
r100 c240	Metric		Value used for market risk, net [mi]
	Base		Exposures
	Main category		Securitisation positions
	Approach		Approach for specific risk for securitisation instruments
	Type of risk		Specific risk for securitisation instrument
	Methods to determine risk weights		1250% for positions not subject to any method
	Positions in the instrument		Long position
	Prudential portfolio		Trading book
	Risk weights		1250%
	Role in the securitisation process		Sponsor
	Type of underlying		Underlying positions others than securitisation positions
	Use of external ratings		Unrated exposure
r100 c250	Metric		Value used for market risk, net [mi]
	Base		Exposures
	Main category		Securitisation positions
	Approach		Approach for specific risk for securitisation instruments
	Type of risk		Specific risk for securitisation instrument
	Methods to determine risk weights		Supervisory formula method
	Positions in the instrument		Long position
	Prudential portfolio		Trading book
	Role in the securitisation process		Sponsor
	Type of underlying		Underlying positions others than securitisation positions
	Use of external ratings		Unrated exposure
r100 c260	Metric		Average risk weight [pi]
	Base		Exposures
	Main category		Securitisation positions
	Approach		Approach for specific risk for securitisation instruments
	Methods to determine risk weights		Supervisory formula method
	Positions in the instrument		Long position
	Prudential portfolio		Trading book
	Role in the securitisation process		Sponsor
	Type of underlying		Underlying positions others than securitisation positions
	Use of external ratings		Unrated exposure
r100 c270	Metric		Value used for market risk, net [mi]
	Base		Exposures
	Main category		Securitisation positions
	Approach		Approach for specific risk for securitisation instruments
	Type of risk		Specific risk for securitisation instrument
	Methods to determine risk weights		Look-Through-Approach
	Positions in the instrument		Long position
	Prudential portfolio		Trading book
	Role in the securitisation process		Sponsor
	Type of underlying		Underlying positions others than securitisation positions

r100 c270	Use of external ratings	Unrated exposure

r100 c280	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Internal Assessment Approach
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Role in the securitisation process	Sponsor
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Unrated exposure

r100 c290	Metric	Average risk weight [pi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Methods to determine risk weights	Internal Assessment Approach
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Role in the securitisation process	Sponsor
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Unrated exposure

r100 c300	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	7 - 10%
	Role in the securitisation process	Sponsor
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Rated exposure

r100 c310	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	12 - 18%
	Role in the securitisation process	Sponsor

r100 c310	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Rated exposure

r100 c320	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	20 - 35%
	Role in the securitisation process	Sponsor
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Rated exposure

r100 c330	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	40 - 75%
	Role in the securitisation process	Sponsor
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Rated exposure

r100 c340	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	100%
	Role in the securitisation process	Sponsor
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Rated exposure

r100 c380	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Ratings Based Method

r100 c380	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	250%
	Role in the securitisation process	Sponsor
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Rated exposure
r100 c400	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	350%
	Role in the securitisation process	Sponsor
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Rated exposure
r100 c410	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	425%
	Role in the securitisation process	Sponsor
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Rated exposure
r100 c430	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	650%
	Role in the securitisation process	Sponsor
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Rated exposure
r100 c460	Metric	Value used for market risk, net [mi]
	Base	Exposures

r100 c460

Main category	Securitisation positions
Approach	Approach for specific risk for securitisation instruments
Type of risk	Specific risk for securitisation instrument
Methods to determine risk weights	Ratings Based Method
Positions in the instrument	Short position
Prudential portfolio	Trading book
Risk weights	1250%
Role in the securitisation process	Sponsor
Type of underlying	Underlying positions others than securitisation positions
Use of external ratings	Rated exposure

r100 c470

Metric	Value used for market risk, net [mi]
Base	Exposures
Main category	Securitisation positions
Approach	Approach for specific risk for securitisation instruments
Type of risk	Specific risk for securitisation instrument
Methods to determine risk weights	1250% for positions not subject to any method
Positions in the instrument	Short position
Prudential portfolio	Trading book
Risk weights	1250%
Role in the securitisation process	Sponsor
Type of underlying	Underlying positions others than securitisation positions
Use of external ratings	Unrated exposure

r100 c480

Metric	Value used for market risk, net [mi]
Base	Exposures
Main category	Securitisation positions
Approach	Approach for specific risk for securitisation instruments
Type of risk	Specific risk for securitisation instrument
Methods to determine risk weights	Supervisory formula method
Positions in the instrument	Short position
Prudential portfolio	Trading book
Role in the securitisation process	Sponsor
Type of underlying	Underlying positions others than securitisation positions
Use of external ratings	Unrated exposure

r100 c490

Metric	Average risk weight [pi]
Base	Exposures
Main category	Securitisation positions
Approach	Approach for specific risk for securitisation instruments
Methods to determine risk weights	Supervisory formula method
Positions in the instrument	Short position
Prudential portfolio	Trading book
Role in the securitisation process	Sponsor
Type of underlying	Underlying positions others than securitisation positions
Use of external ratings	Unrated exposure

r100 c500

Metric	Value used for market risk, net [mi]

r100 c500	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Look-Through-Approach
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Role in the securitisation process	Sponsor
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Unrated exposure
r100 c510	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Internal Assessment Approach
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Role in the securitisation process	Sponsor
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Unrated exposure
r100 c520	Metric	Average risk weight [pi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Methods to determine risk weights	Internal Assessment Approach
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Role in the securitisation process	Sponsor
	Type of underlying	Underlying positions others than securitisation positions
	Use of external ratings	Unrated exposure
r100 c550	Metric	Value used for market risk, net, weighted before cap [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Role in the securitisation process	Sponsor
	Type of underlying	Underlying positions others than securitisation positions
r100 c560	Metric	Value used for market risk, net, weighted before cap [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments

r100 c560	Type of risk	Specific risk for securitisation instrument
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Role in the securitisation process	Sponsor
	Type of underlying	Underlying positions others than securitisation positions
r100 c570	Metric	Value used for market risk, net, weighted before cap [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Positions in the instrument	Not applicable/All positions
	Prudential portfolio	Trading book
	Role in the securitisation process	Sponsor
	Type of underlying	Underlying positions others than securitisation positions
r100 c580	Metric	Value used for market risk, net, weighted after cap [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Role in the securitisation process	Sponsor
	Type of underlying	Underlying positions others than securitisation positions
r100 c590	Metric	Value used for market risk, net, weighted after cap [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Role in the securitisation process	Sponsor
	Type of underlying	Underlying positions others than securitisation positions
r100 c600	Metric	Value used for market risk, net, weighted after cap [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Positions in the instrument	Not applicable/All positions
	Prudential portfolio	Trading book
	Role in the securitisation process	Sponsor
	Type of underlying	Underlying positions others than securitisation positions
r110 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures

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r110 c010	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Role in the securitisation process	Sponsor
	Type of underlying	Securitisation, Re-Securitisation
r110 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Role in the securitisation process	Sponsor
	Type of underlying	Securitisation, Re-Securitisation
r110 c030	Metric	Value used for market risk, to be deducted from own funds [mi]
	Base	Own funds
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Role in the securitisation process	Sponsor
	Type of underlying	Securitisation, Re-Securitisation
r110 c040	Metric	Value used for market risk, to be deducted from own funds [mi]
	Base	Own funds
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Role in the securitisation process	Sponsor
	Type of underlying	Securitisation, Re-Securitisation
r110 c050	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Type of risk	Specific risk for securitisation instrument
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Role in the securitisation process	Sponsor
	Type of underlying	Securitisation, Re-Securitisation
r110 c060	Metric	Value used for market risk, net [mi]

r110 c060	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Role in the securitisation process	Sponsor
	Type of underlying	Securitisation, Re-Securitisation
r110 c090	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	20 - 35%
	Role in the securitisation process	Sponsor
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Rated exposure
r110 c100	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	40 - 75%
	Role in the securitisation process	Sponsor
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Rated exposure
r110 c110	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	100%
	Role in the securitisation process	Sponsor
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Rated exposure

r110 c120

Metric	Value used for market risk, net [mi]
Base	Exposures
Main category	Securitisation positions
Approach	Approach for specific risk for securitisation instruments
Type of risk	Specific risk for securitisation instrument
Methods to determine risk weights	Ratings Based Method
Positions in the instrument	Long position
Prudential portfolio	Trading book
Risk weights	150%
Role in the securitisation process	Sponsor
Type of underlying	Securitisation, Re-Securitisation
Use of external ratings	Rated exposure

r110 c130

Metric	Value used for market risk, net [mi]
Base	Exposures
Main category	Securitisation positions
Approach	Approach for specific risk for securitisation instruments
Type of risk	Specific risk for securitisation instrument
Methods to determine risk weights	Ratings Based Method
Positions in the instrument	Long position
Prudential portfolio	Trading book
Risk weights	200%
Role in the securitisation process	Sponsor
Type of underlying	Securitisation, Re-Securitisation
Use of external ratings	Rated exposure

r110 c140

Metric	Value used for market risk, net [mi]
Base	Exposures
Main category	Securitisation positions
Approach	Approach for specific risk for securitisation instruments
Type of risk	Specific risk for securitisation instrument
Methods to determine risk weights	Ratings Based Method
Positions in the instrument	Long position
Prudential portfolio	Trading book
Risk weights	225%
Role in the securitisation process	Sponsor
Type of underlying	Securitisation, Re-Securitisation
Use of external ratings	Rated exposure

r110 c160

Metric	Value used for market risk, net [mi]
Base	Exposures
Main category	Securitisation positions
Approach	Approach for specific risk for securitisation instruments
Type of risk	Specific risk for securitisation instrument
Methods to determine risk weights	Ratings Based Method
Positions in the instrument	Long position
Prudential portfolio	Trading book

r110 c160	Risk weights	300%
	Role in the securitisation process	Sponsor
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Rated exposure

r110 c170	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	350%
	Role in the securitisation process	Sponsor
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Rated exposure

r110 c190	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	500%
	Role in the securitisation process	Sponsor
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Rated exposure

r110 c200	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	650%
	Role in the securitisation process	Sponsor
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Rated exposure

r110 c210	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments

r110 c210	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	750%
	Role in the securitisation process	Sponsor
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Rated exposure
r110 c220	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	850%
	Role in the securitisation process	Sponsor
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Rated exposure
r110 c230	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	1250%
	Role in the securitisation process	Sponsor
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Rated exposure
r110 c240	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	1250% for positions not subject to any method
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	1250%
	Role in the securitisation process	Sponsor
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Unrated exposure

r110 c250	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Supervisory formula method
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Role in the securitisation process	Sponsor
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Unrated exposure
r110 c260	Metric	Average risk weight [pi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Methods to determine risk weights	Supervisory formula method
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Role in the securitisation process	Sponsor
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Unrated exposure
r110 c270	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Look-Through-Approach
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Role in the securitisation process	Sponsor
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Unrated exposure
r110 c280	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Internal Assessment Approach
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Role in the securitisation process	Sponsor
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Unrated exposure
r110 c290	Metric	Average risk weight [pi]

r110 c290	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Methods to determine risk weights	Internal Assessment Approach
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Role in the securitisation process	Sponsor
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Unrated exposure
r110 c320	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	20 - 35%
	Role in the securitisation process	Sponsor
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Rated exposure
r110 c330	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	40 - 75%
	Role in the securitisation process	Sponsor
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Rated exposure
r110 c340	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	100%
	Role in the securitisation process	Sponsor
	Type of underlying	Securitisation, Re-Securitisation

r110 c340	Use of external ratings	Rated exposure

r110 c350	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	150%
	Role in the securitisation process	Sponsor
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Rated exposure

r110 c360	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	200%
	Role in the securitisation process	Sponsor
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Rated exposure

r110 c370	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	225%
	Role in the securitisation process	Sponsor
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Rated exposure

r110 c390	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Short position

r110 c390	Prudential portfolio	Trading book
	Risk weights	300%
	Role in the securitisation process	Sponsor
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Rated exposure
r110 c400	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	350%
	Role in the securitisation process	Sponsor
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Rated exposure
r110 c420	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	500%
	Role in the securitisation process	Sponsor
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Rated exposure
r110 c430	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	650%
	Role in the securitisation process	Sponsor
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Rated exposure
r110 c440	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions

r110 c440	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	750%
	Role in the securitisation process	Sponsor
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Rated exposure
r110 c450	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	850%
	Role in the securitisation process	Sponsor
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Rated exposure
r110 c460	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	1250%
	Role in the securitisation process	Sponsor
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Rated exposure
r110 c470	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	1250% for positions not subject to any method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	1250%
	Role in the securitisation process	Sponsor
	Type of underlying	Securitisation, Re-Securitisation

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r110 c470	Use of external ratings	Unrated exposure	

r110 c480	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Supervisory formula method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Role in the securitisation process	Sponsor
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Unrated exposure

r110 c490	Metric	Average risk weight [pi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Methods to determine risk weights	Supervisory formula method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Role in the securitisation process	Sponsor
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Unrated exposure

r110 c500	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Look-Through-Approach
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Role in the securitisation process	Sponsor
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Unrated exposure

r110 c510	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Methods to determine risk weights	Internal Assessment Approach
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Role in the securitisation process	Sponsor
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Unrated exposure

r110 c520		
	Metric	Average risk weight [pi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Methods to determine risk weights	Internal Assessment Approach
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Role in the securitisation process	Sponsor
	Type of underlying	Securitisation, Re-Securitisation
	Use of external ratings	Unrated exposure
r110 c550		
	Metric	Value used for market risk, net, weighted before cap [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Role in the securitisation process	Sponsor
	Type of underlying	Securitisation, Re-Securitisation
r110 c560		
	Metric	Value used for market risk, net, weighted before cap [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Role in the securitisation process	Sponsor
	Type of underlying	Securitisation, Re-Securitisation
r110 c570		
	Metric	Value used for market risk, net, weighted before cap [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Positions in the instrument	Not applicable/All positions
	Prudential portfolio	Trading book
	Role in the securitisation process	Sponsor
	Type of underlying	Securitisation, Re-Securitisation
r110 c580		
	Metric	Value used for market risk, net, weighted after cap [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Positions in the instrument	Long position

r110 c580		
	Prudential portfolio	Trading book
	Role in the securitisation process	Sponsor
	Type of underlying	Securitisation, Re-Securitisation

r110 c590		
	Metric	Value used for market risk, net, weighted after cap [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Role in the securitisation process	Sponsor
	Type of underlying	Securitisation, Re-Securitisation

r110 c600		
	Metric	Value used for market risk, net, weighted after cap [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Positions in the instrument	Not applicable/All positions
	Prudential portfolio	Trading book
	Role in the securitisation process	Sponsor
	Type of underlying	Securitisation, Re-Securitisation

r120 c570		
	Metric	Value used for market risk, net, weighted before cap [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Positions in the instrument	Not applicable/All positions
	Prudential portfolio	Trading book
	Type of underlying	Residential mortgages

r120 c600		
	Metric	Value used for market risk, net, weighted after cap [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Positions in the instrument	Not applicable/All positions
	Prudential portfolio	Trading book
	Type of underlying	Residential mortgages

r130 c570		
	Metric	Value used for market risk, net, weighted before cap [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Positions in the instrument	Not applicable/All positions

| r130 c570 | Prudential portfolio | Trading book |
| | Type of underlying | Commercial mortgages |

r130 c600	Metric	Value used for market risk, net, weighted after cap [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Positions in the instrument	Not applicable/All positions
	Prudential portfolio	Trading book
	Type of underlying	Commercial mortgages

r140 c570	Metric	Value used for market risk, net, weighted before cap [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Positions in the instrument	Not applicable/All positions
	Prudential portfolio	Trading book
	Type of underlying	Credit card receivables

r140 c600	Metric	Value used for market risk, net, weighted after cap [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Positions in the instrument	Not applicable/All positions
	Prudential portfolio	Trading book
	Type of underlying	Credit card receivables

r150 c570	Metric	Value used for market risk, net, weighted before cap [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Positions in the instrument	Not applicable/All positions
	Prudential portfolio	Trading book
	Type of underlying	Leasing

r150 c600	Metric	Value used for market risk, net, weighted after cap [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Positions in the instrument	Not applicable/All positions
	Prudential portfolio	Trading book
	Type of underlying	Leasing

| r160 c570 | Metric | Value used for market risk, net, weighted before cap [mi] |

r160 c570	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Positions in the instrument	Not applicable/All positions
	Prudential portfolio	Trading book
	Type of underlying	Loans to corporates or SMEs
r160 c600	Metric	Value used for market risk, net, weighted after cap [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Positions in the instrument	Not applicable/All positions
	Prudential portfolio	Trading book
	Type of underlying	Loans to corporates or SMEs
r170 c570	Metric	Value used for market risk, net, weighted before cap [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Positions in the instrument	Not applicable/All positions
	Prudential portfolio	Trading book
	Type of underlying	Consumer loans
r170 c600	Metric	Value used for market risk, net, weighted after cap [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Positions in the instrument	Not applicable/All positions
	Prudential portfolio	Trading book
	Type of underlying	Consumer loans
r180 c570	Metric	Value used for market risk, net, weighted before cap [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Positions in the instrument	Not applicable/All positions
	Prudential portfolio	Trading book
	Type of underlying	Trade receivables
r180 c600	Metric	Value used for market risk, net, weighted after cap [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments

r180 c600	Type of risk	Specific risk for securitisation instrument
	Positions in the instrument	Not applicable/All positions
	Prudential portfolio	Trading book
	Type of underlying	Trade receivables
r190 c570	Metric	Value used for market risk, net, weighted before cap [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Positions in the instrument	Not applicable/All positions
	Prudential portfolio	Trading book
	Type of underlying	Other assets
r190 c600	Metric	Value used for market risk, net, weighted after cap [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Positions in the instrument	Not applicable/All positions
	Prudential portfolio	Trading book
	Type of underlying	Other assets
r200 c570	Metric	Value used for market risk, net, weighted before cap [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Positions in the instrument	Not applicable/All positions
	Prudential portfolio	Trading book
	Type of underlying	Covered Bonds
r200 c600	Metric	Value used for market risk, net, weighted after cap [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Positions in the instrument	Not applicable/All positions
	Prudential portfolio	Trading book
	Type of underlying	Covered Bonds
r210 c570	Metric	Value used for market risk, net, weighted before cap [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Positions in the instrument	Not applicable/All positions
	Prudential portfolio	Trading book

r210 c570	Type of underlying	Other liabilities

r210 c600	Metric	Value used for market risk, net, weighted after cap [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for securitisation instruments
	Type of risk	Specific risk for securitisation instrument
	Positions in the instrument	Not applicable/All positions
	Prudential portfolio	Trading book
	Type of underlying	Other liabilities

C 20.00 - Market risk: Standardised Approach for specific risk in the correlation trading portfolio

r010 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Instruments in the CTP
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

r010 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Instruments in the CTP
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

r010 c030	Metric	Value used for market risk, to be deducted from own funds [mi]
	Base	Own funds
	Main category	Instruments in the CTP
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

r010 c040	Metric	Value used for market risk, to be deducted from own funds [mi]
	Base	Own funds
	Main category	Instruments in the CTP
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

r010 c050	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments in the CTP
	Approach	Approach for specific risk for correlation trading portfolio

r010 c050	Type of risk	Specific risk for CTP positions
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

r010 c060	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments in the CTP
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

r010 c070	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments in the CTP
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	7 - 10%
	Use of external ratings	Direct issue credit assessment

r010 c080	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments in the CTP
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	12 - 18%
	Use of external ratings	Direct issue credit assessment

r010 c090	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments in the CTP
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	20 - 35%
	Use of external ratings	Direct issue credit assessment

r010 c100	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments in the CTP

r010 c100	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	40 - 75%
	Use of external ratings	Direct issue credit assessment
r010 c110	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments in the CTP
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	100%
	Use of external ratings	Direct issue credit assessment
r010 c120	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments in the CTP
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	250%
	Use of external ratings	Direct issue credit assessment
r010 c130	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments in the CTP
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	350%
	Use of external ratings	Direct issue credit assessment
r010 c140	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments in the CTP
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Long position

r010 c140	Prudential portfolio	Trading book
	Risk weights	425%
	Use of external ratings	Direct issue credit assessment

r010 c150	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments in the CTP
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	650%
	Use of external ratings	Direct issue credit assessment

r010 c160	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments in the CTP
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	Risk weights other for MKR SA CTP
	Use of external ratings	Direct issue credit assessment

r010 c170	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments in the CTP
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	1250%
	Use of external ratings	Direct issue credit assessment

r010 c180	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments in the CTP
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Methods to determine risk weights	1250% for positions not subject to any method
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	1250%
	Use of external ratings	Without direct issue credit assessment

r010 c190	Metric	Value used for market risk, net [mi]

r010 c190	Base	Exposures
	Main category	Instruments in the CTP
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Methods to determine risk weights	Supervisory formula method
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Use of external ratings	Without direct issue credit assessment
r010 c200	Metric	Average risk weight [pi]
	Base	Exposures
	Main category	Instruments in the CTP
	Methods to determine risk weights	Supervisory formula method
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Use of external ratings	Without direct issue credit assessment
r010 c210	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments in the CTP
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Methods to determine risk weights	Look-Through-Approach
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Use of external ratings	Without direct issue credit assessment
r010 c220	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments in the CTP
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Methods to determine risk weights	Internal Assessment Approach
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Use of external ratings	Without direct issue credit assessment
r010 c230	Metric	Average risk weight [pi]
	Base	Exposures
	Main category	Instruments in the CTP
	Methods to determine risk weights	Internal Assessment Approach
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Use of external ratings	Without direct issue credit assessment
r010 c240	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments in the CTP

r010 c240	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	7 - 10%
	Use of external ratings	Direct issue credit assessment
r010 c250	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments in the CTP
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	12 - 18%
	Use of external ratings	Direct issue credit assessment
r010 c260	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments in the CTP
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	20 - 35%
	Use of external ratings	Direct issue credit assessment
r010 c270	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments in the CTP
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	40 - 75%
	Use of external ratings	Direct issue credit assessment
r010 c280	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments in the CTP
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Short position

r010 c280		
	Prudential portfolio	Trading book
	Risk weights	100%
	Use of external ratings	Direct issue credit assessment

r010 c290		
	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments in the CTP
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	250%
	Use of external ratings	Direct issue credit assessment

r010 c300		
	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments in the CTP
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	350%
	Use of external ratings	Direct issue credit assessment

r010 c310		
	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments in the CTP
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	425%
	Use of external ratings	Direct issue credit assessment

r010 c320		
	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments in the CTP
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	650%
	Use of external ratings	Direct issue credit assessment

r010 c330	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments in the CTP
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	Risk weights other for MKR SA CTP
	Use of external ratings	Direct issue credit assessment
r010 c340	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments in the CTP
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	1250%
	Use of external ratings	Direct issue credit assessment
r010 c350	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments in the CTP
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Methods to determine risk weights	1250% for positions not subject to any method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	1250%
	Use of external ratings	Without direct issue credit assessment
r010 c360	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments in the CTP
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Methods to determine risk weights	Supervisory formula method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Use of external ratings	Without direct issue credit assessment
r010 c370	Metric	Average risk weight [pi]
	Base	Exposures
	Main category	Instruments in the CTP
	Methods to determine risk weights	Supervisory formula method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

r010 c370	Use of external ratings	Without direct issue credit assessment	

r010 c380	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments in the CTP
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Methods to determine risk weights	Look-Through-Approach
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Use of external ratings	Without direct issue credit assessment

r010 c390	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments in the CTP
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Methods to determine risk weights	Internal Assessment Approach
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Use of external ratings	Without direct issue credit assessment

r010 c400	Metric	Average risk weight [pi]
	Base	Exposures
	Main category	Instruments in the CTP
	Methods to determine risk weights	Internal Assessment Approach
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Use of external ratings	Without direct issue credit assessment

r010 c410	Metric	Value used for market risk, net, weighted before cap [mi]
	Base	Exposures
	Main category	Instruments in the CTP
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

r010 c420	Metric	Value used for market risk, net, weighted before cap [mi]
	Base	Exposures
	Main category	Instruments in the CTP
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

r010 c430	Metric	Value used for market risk, net, weighted after cap [mi]
	Base	Exposures
	Main category	Instruments in the CTP

r010 c430	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
r010 c440	Metric	Value used for market risk, net, weighted after cap [mi]
	Base	Exposures
	Main category	Instruments in the CTP
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
r010 c450	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Instruments in the CTP
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Prudential portfolio	Trading book
r020 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Instruments in the CTP
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Role in the securitisation process	Originator
r020 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Instruments in the CTP
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Role in the securitisation process	Originator
r020 c030	Metric	Value used for market risk, to be deducted from own funds [mi]
	Base	Own funds
	Main category	Instruments in the CTP
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Role in the securitisation process	Originator
r020 c040	Metric	Value used for market risk, to be deducted from own funds [mi]
	Base	Own funds

r020 c040

Main category	Instruments in the CTP
Approach	Approach for specific risk for correlation trading portfolio
Type of risk	Specific risk for CTP positions
Positions in the instrument	Short position
Prudential portfolio	Trading book
Role in the securitisation process	Originator

r020 c050

Metric	Value used for market risk, net [mi]
Base	Exposures
Main category	Instruments in the CTP
Approach	Approach for specific risk for correlation trading portfolio
Type of risk	Specific risk for CTP positions
Positions in the instrument	Long position
Prudential portfolio	Trading book
Role in the securitisation process	Originator

r020 c060

Metric	Value used for market risk, net [mi]
Base	Exposures
Main category	Instruments in the CTP
Approach	Approach for specific risk for correlation trading portfolio
Type of risk	Specific risk for CTP positions
Positions in the instrument	Short position
Prudential portfolio	Trading book
Role in the securitisation process	Originator

r020 c070

Metric	Value used for market risk, net [mi]
Base	Exposures
Main category	Instruments in the CTP
Approach	Approach for specific risk for correlation trading portfolio
Type of risk	Specific risk for CTP positions
Methods to determine risk weights	Ratings Based Method
Positions in the instrument	Long position
Prudential portfolio	Trading book
Risk weights	7 - 10%
Role in the securitisation process	Originator
Use of external ratings	Direct issue credit assessment

r020 c080

Metric	Value used for market risk, net [mi]
Base	Exposures
Main category	Instruments in the CTP
Approach	Approach for specific risk for correlation trading portfolio
Type of risk	Specific risk for CTP positions
Methods to determine risk weights	Ratings Based Method
Positions in the instrument	Long position
Prudential portfolio	Trading book
Risk weights	12 - 18%
Role in the securitisation process	Originator
Use of external ratings	Direct issue credit assessment

r020 c090		
	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments in the CTP
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	20 - 35%
	Role in the securitisation process	Originator
	Use of external ratings	Direct issue credit assessment
r020 c100		
	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments in the CTP
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	40 - 75%
	Role in the securitisation process	Originator
	Use of external ratings	Direct issue credit assessment
r020 c110		
	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments in the CTP
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	100%
	Role in the securitisation process	Originator
	Use of external ratings	Direct issue credit assessment
r020 c120		
	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments in the CTP
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	250%
	Role in the securitisation process	Originator
	Use of external ratings	Direct issue credit assessment

r020 c130	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments in the CTP
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	350%
	Role in the securitisation process	Originator
	Use of external ratings	Direct issue credit assessment
r020 c140	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments in the CTP
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	425%
	Role in the securitisation process	Originator
	Use of external ratings	Direct issue credit assessment
r020 c150	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments in the CTP
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	650%
	Role in the securitisation process	Originator
	Use of external ratings	Direct issue credit assessment
r020 c160	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments in the CTP
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	Risk weights other for MKR SA CTP
	Role in the securitisation process	Originator
	Use of external ratings	Direct issue credit assessment

r020 c170		
	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments in the CTP
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	1250%
	Role in the securitisation process	Originator
	Use of external ratings	Direct issue credit assessment
r020 c180		
	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments in the CTP
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Methods to determine risk weights	1250% for positions not subject to any method
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	1250%
	Role in the securitisation process	Originator
	Use of external ratings	Without direct issue credit assessment
r020 c190		
	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments in the CTP
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Methods to determine risk weights	Supervisory formula method
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Role in the securitisation process	Originator
	Use of external ratings	Without direct issue credit assessment
r020 c200		
	Metric	Average risk weight [pi]
	Base	Exposures
	Main category	Instruments in the CTP
	Methods to determine risk weights	Supervisory formula method
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Role in the securitisation process	Originator
	Use of external ratings	Without direct issue credit assessment
r020 c210		
	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments in the CTP
	Approach	Approach for specific risk for correlation trading portfolio

r020 c210	Type of risk	Specific risk for CTP positions
	Methods to determine risk weights	Look-Through-Approach
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Role in the securitisation process	Originator
	Use of external ratings	Without direct issue credit assessment
r020 c220	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments in the CTP
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Methods to determine risk weights	Internal Assessment Approach
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Role in the securitisation process	Originator
	Use of external ratings	Without direct issue credit assessment
r020 c230	Metric	Average risk weight [pi]
	Base	Exposures
	Main category	Instruments in the CTP
	Methods to determine risk weights	Internal Assessment Approach
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Role in the securitisation process	Originator
	Use of external ratings	Without direct issue credit assessment
r020 c240	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments in the CTP
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	7 - 10%
	Role in the securitisation process	Originator
	Use of external ratings	Direct issue credit assessment
r020 c250	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments in the CTP
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	12 - 18%

| **r020 c250** | Role in the securitisation process | Originator |
| | Use of external ratings | Direct issue credit assessment |

r020 c260	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments in the CTP
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	20 - 35%
	Role in the securitisation process	Originator
	Use of external ratings	Direct issue credit assessment

r020 c270	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments in the CTP
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	40 - 75%
	Role in the securitisation process	Originator
	Use of external ratings	Direct issue credit assessment

r020 c280	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments in the CTP
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	100%
	Role in the securitisation process	Originator
	Use of external ratings	Direct issue credit assessment

r020 c290	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments in the CTP
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	250%

COREP

r020 c290	Role in the securitisation process	Originator
	Use of external ratings	Direct issue credit assessment
r020 c300	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments in the CTP
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	350%
	Role in the securitisation process	Originator
	Use of external ratings	Direct issue credit assessment
r020 c310	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments in the CTP
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	425%
	Role in the securitisation process	Originator
	Use of external ratings	Direct issue credit assessment
r020 c320	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments in the CTP
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	650%
	Role in the securitisation process	Originator
	Use of external ratings	Direct issue credit assessment
r020 c330	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments in the CTP
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	Risk weights other for MKR SA CTP
	Role in the securitisation process	Originator

r020 c330	Use of external ratings	Direct issue credit assessment

r020 c340	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments in the CTP
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	1250%
	Role in the securitisation process	Originator
	Use of external ratings	Direct issue credit assessment

r020 c350	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments in the CTP
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Methods to determine risk weights	1250% for positions not subject to any method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	1250%
	Role in the securitisation process	Originator
	Use of external ratings	Without direct issue credit assessment

r020 c360	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments in the CTP
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Methods to determine risk weights	Supervisory formula method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Role in the securitisation process	Originator
	Use of external ratings	Without direct issue credit assessment

r020 c370	Metric	Average risk weight [pi]
	Base	Exposures
	Main category	Instruments in the CTP
	Methods to determine risk weights	Supervisory formula method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Role in the securitisation process	Originator
	Use of external ratings	Without direct issue credit assessment

r020 c380	Metric	Value used for market risk, net [mi]
	Base	Exposures

r020 c380	Main category	Instruments in the CTP
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Methods to determine risk weights	Look-Through-Approach
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Role in the securitisation process	Originator
	Use of external ratings	Without direct issue credit assessment
r020 c390	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments in the CTP
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Methods to determine risk weights	Internal Assessment Approach
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Role in the securitisation process	Originator
	Use of external ratings	Without direct issue credit assessment
r020 c400	Metric	Average risk weight [pi]
	Base	Exposures
	Main category	Instruments in the CTP
	Methods to determine risk weights	Internal Assessment Approach
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Role in the securitisation process	Originator
	Use of external ratings	Without direct issue credit assessment
r020 c410	Metric	Value used for market risk, net, weighted before cap [mi]
	Base	Exposures
	Main category	Instruments in the CTP
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Role in the securitisation process	Originator
r020 c420	Metric	Value used for market risk, net, weighted before cap [mi]
	Base	Exposures
	Main category	Instruments in the CTP
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Role in the securitisation process	Originator
r020 c430	Metric	Value used for market risk, net, weighted after cap [mi]

COREP

r020 c430	Base	Exposures
	Main category	Instruments in the CTP
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Role in the securitisation process	Originator
r020 c440	Metric	Value used for market risk, net, weighted after cap [mi]
	Base	Exposures
	Main category	Instruments in the CTP
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Role in the securitisation process	Originator
r030 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Role in the securitisation process	Originator
r030 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Role in the securitisation process	Originator
r030 c030	Metric	Value used for market risk, to be deducted from own funds [mi]
	Base	Own funds
	Main category	Securitisation positions
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Role in the securitisation process	Originator
r030 c040	Metric	Value used for market risk, to be deducted from own funds [mi]
	Base	Own funds
	Main category	Securitisation positions
	Approach	Approach for specific risk for correlation trading portfolio

r030 c040	Type of risk	Specific risk for CTP positions
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Role in the securitisation process	Originator
r030 c050	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Role in the securitisation process	Originator
r030 c060	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Role in the securitisation process	Originator
r030 c070	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	7 - 10%
	Role in the securitisation process	Originator
	Use of external ratings	Direct issue credit assessment
r030 c080	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	12 - 18%
	Role in the securitisation process	Originator
	Use of external ratings	Direct issue credit assessment
r030 c090	Metric	Value used for market risk, net [mi]

r030 c090	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	20 - 35%
	Role in the securitisation process	Originator
	Use of external ratings	Direct issue credit assessment
r030 c100	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	40 - 75%
	Role in the securitisation process	Originator
	Use of external ratings	Direct issue credit assessment
r030 c110	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	100%
	Role in the securitisation process	Originator
	Use of external ratings	Direct issue credit assessment
r030 c120	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	250%
	Role in the securitisation process	Originator
	Use of external ratings	Direct issue credit assessment
r030 c130	Metric	Value used for market risk, net [mi]

r030 c130	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	350%
	Role in the securitisation process	Originator
	Use of external ratings	Direct issue credit assessment
r030 c140	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	425%
	Role in the securitisation process	Originator
	Use of external ratings	Direct issue credit assessment
r030 c150	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	650%
	Role in the securitisation process	Originator
	Use of external ratings	Direct issue credit assessment
r030 c170	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	1250%
	Role in the securitisation process	Originator
	Use of external ratings	Direct issue credit assessment
r030 c180	Metric	Value used for market risk, net [mi]

r030 c180	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Methods to determine risk weights	1250% for positions not subject to any method
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	1250%
	Role in the securitisation process	Originator
	Use of external ratings	Without direct issue credit assessment
r030 c190	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Methods to determine risk weights	Supervisory formula method
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Role in the securitisation process	Originator
	Use of external ratings	Without direct issue credit assessment
r030 c200	Metric	Average risk weight [pi]
	Base	Exposures
	Main category	Securitisation positions
	Methods to determine risk weights	Supervisory formula method
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Role in the securitisation process	Originator
	Use of external ratings	Without direct issue credit assessment
r030 c210	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Methods to determine risk weights	Look-Through-Approach
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Role in the securitisation process	Originator
	Use of external ratings	Without direct issue credit assessment
r030 c220	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Methods to determine risk weights	Internal Assessment Approach

r030 c220	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Role in the securitisation process	Originator
	Use of external ratings	Without direct issue credit assessment
r030 c230	Metric	Average risk weight [pi]
	Base	Exposures
	Main category	Securitisation positions
	Methods to determine risk weights	Internal Assessment Approach
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Role in the securitisation process	Originator
	Use of external ratings	Without direct issue credit assessment
r030 c240	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	7 - 10%
	Role in the securitisation process	Originator
	Use of external ratings	Direct issue credit assessment
r030 c250	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	12 - 18%
	Role in the securitisation process	Originator
	Use of external ratings	Direct issue credit assessment
r030 c260	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	20 - 35%
	Role in the securitisation process	Originator

r030 c260	Use of external ratings	Direct issue credit assessment	
r030 c270	Metric	Value used for market risk, net [mi]	
	Base	Exposures	
	Main category	Securitisation positions	
	Approach	Approach for specific risk for correlation trading portfolio	
	Type of risk	Specific risk for CTP positions	
	Methods to determine risk weights	Ratings Based Method	
	Positions in the instrument	Short position	
	Prudential portfolio	Trading book	
	Risk weights	40 - 75%	
	Role in the securitisation process	Originator	
	Use of external ratings	Direct issue credit assessment	
r030 c280	Metric	Value used for market risk, net [mi]	
	Base	Exposures	
	Main category	Securitisation positions	
	Approach	Approach for specific risk for correlation trading portfolio	
	Type of risk	Specific risk for CTP positions	
	Methods to determine risk weights	Ratings Based Method	
	Positions in the instrument	Short position	
	Prudential portfolio	Trading book	
	Risk weights	100%	
	Role in the securitisation process	Originator	
	Use of external ratings	Direct issue credit assessment	
r030 c290	Metric	Value used for market risk, net [mi]	
	Base	Exposures	
	Main category	Securitisation positions	
	Approach	Approach for specific risk for correlation trading portfolio	
	Type of risk	Specific risk for CTP positions	
	Methods to determine risk weights	Ratings Based Method	
	Positions in the instrument	Short position	
	Prudential portfolio	Trading book	
	Risk weights	250%	
	Role in the securitisation process	Originator	
	Use of external ratings	Direct issue credit assessment	
r030 c300	Metric	Value used for market risk, net [mi]	
	Base	Exposures	
	Main category	Securitisation positions	
	Approach	Approach for specific risk for correlation trading portfolio	
	Type of risk	Specific risk for CTP positions	
	Methods to determine risk weights	Ratings Based Method	
	Positions in the instrument	Short position	
	Prudential portfolio	Trading book	
	Risk weights	350%	
	Role in the securitisation process	Originator	

r030 c300	Use of external ratings	Direct issue credit assessment

r030 c310	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	425%
	Role in the securitisation process	Originator
	Use of external ratings	Direct issue credit assessment

r030 c320	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	650%
	Role in the securitisation process	Originator
	Use of external ratings	Direct issue credit assessment

r030 c340	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	1250%
	Role in the securitisation process	Originator
	Use of external ratings	Direct issue credit assessment

r030 c350	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Methods to determine risk weights	1250% for positions not subject to any method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	1250%
	Role in the securitisation process	Originator

r030 c350	Use of external ratings	Without direct issue credit assessment	

r030 c360	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Methods to determine risk weights	Supervisory formula method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Role in the securitisation process	Originator
	Use of external ratings	Without direct issue credit assessment

r030 c370	Metric	Average risk weight [pi]
	Base	Exposures
	Main category	Securitisation positions
	Methods to determine risk weights	Supervisory formula method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Role in the securitisation process	Originator
	Use of external ratings	Without direct issue credit assessment

r030 c380	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Methods to determine risk weights	Look-Through-Approach
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Role in the securitisation process	Originator
	Use of external ratings	Without direct issue credit assessment

r030 c390	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Methods to determine risk weights	Internal Assessment Approach
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Role in the securitisation process	Originator
	Use of external ratings	Without direct issue credit assessment

r030 c400	Metric	Average risk weight [pi]
	Base	Exposures
	Main category	Securitisation positions
	Methods to determine risk weights	Internal Assessment Approach

r030 c400	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Role in the securitisation process	Originator
	Use of external ratings	Without direct issue credit assessment

r030 c410	Metric	Value used for market risk, net, weighted before cap [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Role in the securitisation process	Originator

r030 c420	Metric	Value used for market risk, net, weighted before cap [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Role in the securitisation process	Originator

r030 c430	Metric	Value used for market risk, net, weighted after cap [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Role in the securitisation process	Originator

r030 c440	Metric	Value used for market risk, net, weighted after cap [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Role in the securitisation process	Originator

r040 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	CTP positions hedging securitisation positions
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

r040 c010	Role in the securitisation process		Originator
r040 c020	Metric		Value used for market risk, gross [mi]
	Base		Exposures
	Main category		CTP positions hedging securitisation positions
	Approach		Approach for specific risk for correlation trading portfolio
	Type of risk		Specific risk for CTP positions
	Positions in the instrument		Short position
	Prudential portfolio		Trading book
	Role in the securitisation process		Originator
r040 c030	Metric		Value used for market risk, to be deducted from own funds [mi]
	Base		Own funds
	Main category		CTP positions hedging securitisation positions
	Approach		Approach for specific risk for correlation trading portfolio
	Type of risk		Specific risk for CTP positions
	Positions in the instrument		Long position
	Prudential portfolio		Trading book
	Role in the securitisation process		Originator
r040 c040	Metric		Value used for market risk, to be deducted from own funds [mi]
	Base		Own funds
	Main category		CTP positions hedging securitisation positions
	Approach		Approach for specific risk for correlation trading portfolio
	Type of risk		Specific risk for CTP positions
	Positions in the instrument		Short position
	Prudential portfolio		Trading book
	Role in the securitisation process		Originator
r040 c050	Metric		Value used for market risk, net [mi]
	Base		Exposures
	Main category		CTP positions hedging securitisation positions
	Approach		Approach for specific risk for correlation trading portfolio
	Type of risk		Specific risk for CTP positions
	Positions in the instrument		Long position
	Prudential portfolio		Trading book
	Role in the securitisation process		Originator
r040 c060	Metric		Value used for market risk, net [mi]
	Base		Exposures
	Main category		CTP positions hedging securitisation positions
	Approach		Approach for specific risk for correlation trading portfolio
	Type of risk		Specific risk for CTP positions
	Positions in the instrument		Short position
	Prudential portfolio		Trading book
	Role in the securitisation process		Originator
r040 c070	Metric		Value used for market risk, net [mi]
	Base		Exposures

r040 c070	Main category	CTP positions hedging securitisation positions
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	7 - 10%
	Role in the securitisation process	Originator
	Use of external ratings	Direct issue credit assessment
r040 c080	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	CTP positions hedging securitisation positions
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	12 - 18%
	Role in the securitisation process	Originator
	Use of external ratings	Direct issue credit assessment
r040 c090	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	CTP positions hedging securitisation positions
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	20 - 35%
	Role in the securitisation process	Originator
	Use of external ratings	Direct issue credit assessment
r040 c100	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	CTP positions hedging securitisation positions
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	40 - 75%
	Role in the securitisation process	Originator
	Use of external ratings	Direct issue credit assessment
r040 c110	Metric	Value used for market risk, net [mi]
	Base	Exposures

r040 c110	Main category	CTP positions hedging securitisation positions
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	100%
	Role in the securitisation process	Originator
	Use of external ratings	Direct issue credit assessment
r040 c120	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	CTP positions hedging securitisation positions
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	250%
	Role in the securitisation process	Originator
	Use of external ratings	Direct issue credit assessment
r040 c130	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	CTP positions hedging securitisation positions
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	350%
	Role in the securitisation process	Originator
	Use of external ratings	Direct issue credit assessment
r040 c140	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	CTP positions hedging securitisation positions
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	425%
	Role in the securitisation process	Originator
	Use of external ratings	Direct issue credit assessment
r040 c150	Metric	Value used for market risk, net [mi]
	Base	Exposures

r040 c150	Main category	CTP positions hedging securitisation positions
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	650%
	Role in the securitisation process	Originator
	Use of external ratings	Direct issue credit assessment
r040 c160	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	CTP positions hedging securitisation positions
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	Risk weights other for MKR SA CTP
	Role in the securitisation process	Originator
	Use of external ratings	Direct issue credit assessment
r040 c170	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	CTP positions hedging securitisation positions
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	1250%
	Role in the securitisation process	Originator
	Use of external ratings	Direct issue credit assessment
r040 c180	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	CTP positions hedging securitisation positions
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Methods to determine risk weights	1250% for positions not subject to any method
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	1250%
	Role in the securitisation process	Originator
	Use of external ratings	Without direct issue credit assessment
r040 c240	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	CTP positions hedging securitisation positions

r040 c240	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	7 - 10%
	Role in the securitisation process	Originator
	Use of external ratings	Direct issue credit assessment
r040 c250	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	CTP positions hedging securitisation positions
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	12 - 18%
	Role in the securitisation process	Originator
	Use of external ratings	Direct issue credit assessment
r040 c260	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	CTP positions hedging securitisation positions
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	20 - 35%
	Role in the securitisation process	Originator
	Use of external ratings	Direct issue credit assessment
r040 c270	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	CTP positions hedging securitisation positions
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	40 - 75%
	Role in the securitisation process	Originator
	Use of external ratings	Direct issue credit assessment
r040 c280	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	CTP positions hedging securitisation positions

r040 c280	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	100%
	Role in the securitisation process	Originator
	Use of external ratings	Direct issue credit assessment
r040 c290	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	CTP positions hedging securitisation positions
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	250%
	Role in the securitisation process	Originator
	Use of external ratings	Direct issue credit assessment
r040 c300	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	CTP positions hedging securitisation positions
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	350%
	Role in the securitisation process	Originator
	Use of external ratings	Direct issue credit assessment
r040 c310	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	CTP positions hedging securitisation positions
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	425%
	Role in the securitisation process	Originator
	Use of external ratings	Direct issue credit assessment
r040 c320	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	CTP positions hedging securitisation positions

r040 c320	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	650%
	Role in the securitisation process	Originator
	Use of external ratings	Direct issue credit assessment
r040 c330	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	CTP positions hedging securitisation positions
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	Risk weights other for MKR SA CTP
	Role in the securitisation process	Originator
	Use of external ratings	Direct issue credit assessment
r040 c340	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	CTP positions hedging securitisation positions
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	1250%
	Role in the securitisation process	Originator
	Use of external ratings	Direct issue credit assessment
r040 c350	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	CTP positions hedging securitisation positions
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Methods to determine risk weights	1250% for positions not subject to any method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	1250%
	Role in the securitisation process	Originator
	Use of external ratings	Without direct issue credit assessment
r040 c410	Metric	Value used for market risk, net, weighted before cap [mi]
	Base	Exposures
	Main category	CTP positions hedging securitisation positions
	Approach	Approach for specific risk for correlation trading portfolio

r040 c410	Type of risk	Specific risk for CTP positions
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Role in the securitisation process	Originator
r040 c420	Metric	Value used for market risk, net, weighted before cap [mi]
	Base	Exposures
	Main category	CTP positions hedging securitisation positions
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Role in the securitisation process	Originator
r040 c430	Metric	Value used for market risk, net, weighted after cap [mi]
	Base	Exposures
	Main category	CTP positions hedging securitisation positions
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Role in the securitisation process	Originator
r040 c440	Metric	Value used for market risk, net, weighted after cap [mi]
	Base	Exposures
	Main category	CTP positions hedging securitisation positions
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Role in the securitisation process	Originator
r050 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Instruments in the CTP
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Role in the securitisation process	Investor
r050 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Instruments in the CTP
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

r050 c020	Role in the securitisation process	Investor

r050 c030	Metric	Value used for market risk, to be deducted from own funds [mi]
	Base	Own funds
	Main category	Instruments in the CTP
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Role in the securitisation process	Investor

r050 c040	Metric	Value used for market risk, to be deducted from own funds [mi]
	Base	Own funds
	Main category	Instruments in the CTP
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Role in the securitisation process	Investor

r050 c050	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments in the CTP
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Role in the securitisation process	Investor

r050 c060	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments in the CTP
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Role in the securitisation process	Investor

r050 c070	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments in the CTP
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	7 - 10%
	Role in the securitisation process	Investor

r050 c070	Use of external ratings	Direct issue credit assessment	

r050 c080	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments in the CTP
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	12 - 18%
	Role in the securitisation process	Investor
	Use of external ratings	Direct issue credit assessment

r050 c090	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments in the CTP
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	20 - 35%
	Role in the securitisation process	Investor
	Use of external ratings	Direct issue credit assessment

r050 c100	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments in the CTP
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	40 - 75%
	Role in the securitisation process	Investor
	Use of external ratings	Direct issue credit assessment

r050 c110	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments in the CTP
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	100%
	Role in the securitisation process	Investor

r050 c110	Use of external ratings	Direct issue credit assessment
r050 c120	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments in the CTP
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	250%
	Role in the securitisation process	Investor
	Use of external ratings	Direct issue credit assessment
r050 c130	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments in the CTP
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	350%
	Role in the securitisation process	Investor
	Use of external ratings	Direct issue credit assessment
r050 c140	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments in the CTP
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	425%
	Role in the securitisation process	Investor
	Use of external ratings	Direct issue credit assessment
r050 c150	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments in the CTP
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	650%
	Role in the securitisation process	Investor

r050 c150	Use of external ratings	Direct issue credit assessment	

r050 c160		
	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments in the CTP
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	Risk weights other for MKR SA CTP
	Role in the securitisation process	Investor
	Use of external ratings	Direct issue credit assessment

r050 c170		
	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments in the CTP
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	1250%
	Role in the securitisation process	Investor
	Use of external ratings	Direct issue credit assessment

r050 c180		
	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments in the CTP
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Methods to determine risk weights	1250% for positions not subject to any method
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	1250%
	Role in the securitisation process	Investor
	Use of external ratings	Without direct issue credit assessment

r050 c190		
	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments in the CTP
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Methods to determine risk weights	Supervisory formula method
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Role in the securitisation process	Investor
	Use of external ratings	Without direct issue credit assessment

r050 c200	Metric	Average risk weight [pi]
	Base	Exposures
	Main category	Instruments in the CTP
	Methods to determine risk weights	Supervisory formula method
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Role in the securitisation process	Investor
	Use of external ratings	Without direct issue credit assessment
r050 c210	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments in the CTP
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Methods to determine risk weights	Look-Through-Approach
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Role in the securitisation process	Investor
	Use of external ratings	Without direct issue credit assessment
r050 c220	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments in the CTP
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Methods to determine risk weights	Internal Assessment Approach
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Role in the securitisation process	Investor
	Use of external ratings	Without direct issue credit assessment
r050 c230	Metric	Average risk weight [pi]
	Base	Exposures
	Main category	Instruments in the CTP
	Methods to determine risk weights	Internal Assessment Approach
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Role in the securitisation process	Investor
	Use of external ratings	Without direct issue credit assessment
r050 c240	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments in the CTP
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

r050 c240	Risk weights	7 - 10%
	Role in the securitisation process	Investor
	Use of external ratings	Direct issue credit assessment
r050 c250	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments in the CTP
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	12 - 18%
	Role in the securitisation process	Investor
	Use of external ratings	Direct issue credit assessment
r050 c260	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments in the CTP
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	20 - 35%
	Role in the securitisation process	Investor
	Use of external ratings	Direct issue credit assessment
r050 c270	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments in the CTP
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	40 - 75%
	Role in the securitisation process	Investor
	Use of external ratings	Direct issue credit assessment
r050 c280	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments in the CTP
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

r050 c280	Risk weights	100%
	Role in the securitisation process	Investor
	Use of external ratings	Direct issue credit assessment

r050 c290	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments in the CTP
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	250%
	Role in the securitisation process	Investor
	Use of external ratings	Direct issue credit assessment

r050 c300	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments in the CTP
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	350%
	Role in the securitisation process	Investor
	Use of external ratings	Direct issue credit assessment

r050 c310	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments in the CTP
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	425%
	Role in the securitisation process	Investor
	Use of external ratings	Direct issue credit assessment

r050 c320	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments in the CTP
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

r050 c320	Risk weights	650%	
	Role in the securitisation process	Investor	
	Use of external ratings	Direct issue credit assessment	
r050 c330	Metric	Value used for market risk, net [mi]	
	Base	Exposures	
	Main category	Instruments in the CTP	
	Approach	Approach for specific risk for correlation trading portfolio	
	Type of risk	Specific risk for CTP positions	
	Positions in the instrument	Short position	
	Prudential portfolio	Trading book	
	Risk weights	Risk weights other for MKR SA CTP	
	Role in the securitisation process	Investor	
	Use of external ratings	Direct issue credit assessment	
r050 c340	Metric	Value used for market risk, net [mi]	
	Base	Exposures	
	Main category	Instruments in the CTP	
	Approach	Approach for specific risk for correlation trading portfolio	
	Type of risk	Specific risk for CTP positions	
	Methods to determine risk weights	Ratings Based Method	
	Positions in the instrument	Short position	
	Prudential portfolio	Trading book	
	Risk weights	1250%	
	Role in the securitisation process	Investor	
	Use of external ratings	Direct issue credit assessment	
r050 c350	Metric	Value used for market risk, net [mi]	
	Base	Exposures	
	Main category	Instruments in the CTP	
	Approach	Approach for specific risk for correlation trading portfolio	
	Type of risk	Specific risk for CTP positions	
	Methods to determine risk weights	1250% for positions not subject to any method	
	Positions in the instrument	Short position	
	Prudential portfolio	Trading book	
	Risk weights	1250%	
	Role in the securitisation process	Investor	
	Use of external ratings	Without direct issue credit assessment	
r050 c360	Metric	Value used for market risk, net [mi]	
	Base	Exposures	
	Main category	Instruments in the CTP	
	Approach	Approach for specific risk for correlation trading portfolio	
	Type of risk	Specific risk for CTP positions	
	Methods to determine risk weights	Supervisory formula method	
	Positions in the instrument	Short position	
	Prudential portfolio	Trading book	
	Role in the securitisation process	Investor	

r050 c360	Use of external ratings	Without direct issue credit assessment
r050 c370	Metric	Average risk weight [pi]
	Base	Exposures
	Main category	Instruments in the CTP
	Methods to determine risk weights	Supervisory formula method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Role in the securitisation process	Investor
	Use of external ratings	Without direct issue credit assessment
r050 c380	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments in the CTP
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Methods to determine risk weights	Look-Through-Approach
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Role in the securitisation process	Investor
	Use of external ratings	Without direct issue credit assessment
r050 c390	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments in the CTP
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Methods to determine risk weights	Internal Assessment Approach
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Role in the securitisation process	Investor
	Use of external ratings	Without direct issue credit assessment
r050 c400	Metric	Average risk weight [pi]
	Base	Exposures
	Main category	Instruments in the CTP
	Methods to determine risk weights	Internal Assessment Approach
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Role in the securitisation process	Investor
	Use of external ratings	Without direct issue credit assessment
r050 c410	Metric	Value used for market risk, net, weighted before cap [mi]
	Base	Exposures
	Main category	Instruments in the CTP
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Positions in the instrument	Long position

r050 c410	Prudential portfolio		Trading book
	Role in the securitisation process		Investor
r050 c420	Metric		Value used for market risk, net, weighted before cap [mi]
	Base		Exposures
	Main category		Instruments in the CTP
	Approach		Approach for specific risk for correlation trading portfolio
	Type of risk		Specific risk for CTP positions
	Positions in the instrument		Short position
	Prudential portfolio		Trading book
	Role in the securitisation process		Investor
r050 c430	Metric		Value used for market risk, net, weighted after cap [mi]
	Base		Exposures
	Main category		Instruments in the CTP
	Approach		Approach for specific risk for correlation trading portfolio
	Type of risk		Specific risk for CTP positions
	Positions in the instrument		Long position
	Prudential portfolio		Trading book
	Role in the securitisation process		Investor
r050 c440	Metric		Value used for market risk, net, weighted after cap [mi]
	Base		Exposures
	Main category		Instruments in the CTP
	Approach		Approach for specific risk for correlation trading portfolio
	Type of risk		Specific risk for CTP positions
	Positions in the instrument		Short position
	Prudential portfolio		Trading book
	Role in the securitisation process		Investor
r060 c010	Metric		Value used for market risk, gross [mi]
	Base		Exposures
	Main category		Securitisation positions
	Approach		Approach for specific risk for correlation trading portfolio
	Type of risk		Specific risk for CTP positions
	Positions in the instrument		Long position
	Prudential portfolio		Trading book
	Role in the securitisation process		Investor
r060 c020	Metric		Value used for market risk, gross [mi]
	Base		Exposures
	Main category		Securitisation positions
	Approach		Approach for specific risk for correlation trading portfolio
	Type of risk		Specific risk for CTP positions
	Positions in the instrument		Short position
	Prudential portfolio		Trading book
	Role in the securitisation process		Investor
r060 c030	Metric		Value used for market risk, to be deducted from own funds [mi]

r060 c030	Base	Own funds
	Main category	Securitisation positions
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Role in the securitisation process	Investor
r060 c040	Metric	Value used for market risk, to be deducted from own funds [mi]
	Base	Own funds
	Main category	Securitisation positions
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Role in the securitisation process	Investor
r060 c050	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Role in the securitisation process	Investor
r060 c060	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Role in the securitisation process	Investor
r060 c070	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	7 - 10%
	Role in the securitisation process	Investor
	Use of external ratings	Direct issue credit assessment
r060 c080	Metric	Value used for market risk, net [mi]

r060 c080	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	12 - 18%
	Role in the securitisation process	Investor
	Use of external ratings	Direct issue credit assessment
r060 c090	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	20 - 35%
	Role in the securitisation process	Investor
	Use of external ratings	Direct issue credit assessment
r060 c100	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	40 - 75%
	Role in the securitisation process	Investor
	Use of external ratings	Direct issue credit assessment
r060 c110	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	100%
	Role in the securitisation process	Investor
	Use of external ratings	Direct issue credit assessment
r060 c120	Metric	Value used for market risk, net [mi]

r060 c120

Base	Exposures
Main category	Securitisation positions
Approach	Approach for specific risk for correlation trading portfolio
Type of risk	Specific risk for CTP positions
Methods to determine risk weights	Ratings Based Method
Positions in the instrument	Long position
Prudential portfolio	Trading book
Risk weights	250%
Role in the securitisation process	Investor
Use of external ratings	Direct issue credit assessment

r060 c130

Metric	Value used for market risk, net [mi]
Base	Exposures
Main category	Securitisation positions
Approach	Approach for specific risk for correlation trading portfolio
Type of risk	Specific risk for CTP positions
Methods to determine risk weights	Ratings Based Method
Positions in the instrument	Long position
Prudential portfolio	Trading book
Risk weights	350%
Role in the securitisation process	Investor
Use of external ratings	Direct issue credit assessment

r060 c140

Metric	Value used for market risk, net [mi]
Base	Exposures
Main category	Securitisation positions
Approach	Approach for specific risk for correlation trading portfolio
Type of risk	Specific risk for CTP positions
Methods to determine risk weights	Ratings Based Method
Positions in the instrument	Long position
Prudential portfolio	Trading book
Risk weights	425%
Role in the securitisation process	Investor
Use of external ratings	Direct issue credit assessment

r060 c150

Metric	Value used for market risk, net [mi]
Base	Exposures
Main category	Securitisation positions
Approach	Approach for specific risk for correlation trading portfolio
Type of risk	Specific risk for CTP positions
Methods to determine risk weights	Ratings Based Method
Positions in the instrument	Long position
Prudential portfolio	Trading book
Risk weights	650%
Role in the securitisation process	Investor
Use of external ratings	Direct issue credit assessment

r060 c170

Metric	Value used for market risk, net [mi]

r060 c170	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	1250%
	Role in the securitisation process	Investor
	Use of external ratings	Direct issue credit assessment
r060 c180	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Methods to determine risk weights	1250% for positions not subject to any method
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	1250%
	Role in the securitisation process	Investor
	Use of external ratings	Without direct issue credit assessment
r060 c190	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Methods to determine risk weights	Supervisory formula method
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Role in the securitisation process	Investor
	Use of external ratings	Without direct issue credit assessment
r060 c200	Metric	Average risk weight [pi]
	Base	Exposures
	Main category	Securitisation positions
	Methods to determine risk weights	Supervisory formula method
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Role in the securitisation process	Investor
	Use of external ratings	Without direct issue credit assessment
r060 c210	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions

r060 c210	Methods to determine risk weights	Look-Through-Approach
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Role in the securitisation process	Investor
	Use of external ratings	Without direct issue credit assessment
r060 c220	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Methods to determine risk weights	Internal Assessment Approach
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Role in the securitisation process	Investor
	Use of external ratings	Without direct issue credit assessment
r060 c230	Metric	Average risk weight [pi]
	Base	Exposures
	Main category	Securitisation positions
	Methods to determine risk weights	Internal Assessment Approach
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Role in the securitisation process	Investor
	Use of external ratings	Without direct issue credit assessment
r060 c240	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	7 - 10%
	Role in the securitisation process	Investor
	Use of external ratings	Direct issue credit assessment
r060 c250	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	12 - 18%
	Role in the securitisation process	Investor

r060 c250	Use of external ratings	Direct issue credit assessment

r060 c260	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	20 - 35%
	Role in the securitisation process	Investor
	Use of external ratings	Direct issue credit assessment

r060 c270	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	40 - 75%
	Role in the securitisation process	Investor
	Use of external ratings	Direct issue credit assessment

r060 c280	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	100%
	Role in the securitisation process	Investor
	Use of external ratings	Direct issue credit assessment

r060 c290	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	250%
	Role in the securitisation process	Investor

r060 c290	Use of external ratings	Direct issue credit assessment	

r060 c300	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	350%
	Role in the securitisation process	Investor
	Use of external ratings	Direct issue credit assessment

r060 c310	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	425%
	Role in the securitisation process	Investor
	Use of external ratings	Direct issue credit assessment

r060 c320	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	650%
	Role in the securitisation process	Investor
	Use of external ratings	Direct issue credit assessment

r060 c340	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	1250%
	Role in the securitisation process	Investor

r060 c340	Use of external ratings	Direct issue credit assessment

r060 c350	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Methods to determine risk weights	1250% for positions not subject to any method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	1250%
	Role in the securitisation process	Investor
	Use of external ratings	Without direct issue credit assessment

r060 c360	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Methods to determine risk weights	Supervisory formula method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Role in the securitisation process	Investor
	Use of external ratings	Without direct issue credit assessment

r060 c370	Metric	Average risk weight [pi]
	Base	Exposures
	Main category	Securitisation positions
	Methods to determine risk weights	Supervisory formula method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Role in the securitisation process	Investor
	Use of external ratings	Without direct issue credit assessment

r060 c380	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Methods to determine risk weights	Look-Through-Approach
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Role in the securitisation process	Investor
	Use of external ratings	Without direct issue credit assessment

r060 c390	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions

r060 c390		
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Methods to determine risk weights	Internal Assessment Approach
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Role in the securitisation process	Investor
	Use of external ratings	Without direct issue credit assessment
r060 c400		
	Metric	Average risk weight [pi]
	Base	Exposures
	Main category	Securitisation positions
	Methods to determine risk weights	Internal Assessment Approach
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Role in the securitisation process	Investor
	Use of external ratings	Without direct issue credit assessment
r060 c410		
	Metric	Value used for market risk, net, weighted before cap [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Role in the securitisation process	Investor
r060 c420		
	Metric	Value used for market risk, net, weighted before cap [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Role in the securitisation process	Investor
r060 c430		
	Metric	Value used for market risk, net, weighted after cap [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Role in the securitisation process	Investor
r060 c440		
	Metric	Value used for market risk, net, weighted after cap [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for correlation trading portfolio

r060 c440	Type of risk	Specific risk for CTP positions
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Role in the securitisation process	Investor

r070 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	CTP positions hedging securitisation positions
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Role in the securitisation process	Investor

r070 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	CTP positions hedging securitisation positions
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Role in the securitisation process	Investor

r070 c030	Metric	Value used for market risk, to be deducted from own funds [mi]
	Base	Own funds
	Main category	CTP positions hedging securitisation positions
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Role in the securitisation process	Investor

r070 c040	Metric	Value used for market risk, to be deducted from own funds [mi]
	Base	Own funds
	Main category	CTP positions hedging securitisation positions
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Role in the securitisation process	Investor

r070 c050	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	CTP positions hedging securitisation positions
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

r070 c050	Role in the securitisation process	Investor	
r070 c060	Metric	Value used for market risk, net [mi]	
	Base	Exposures	
	Main category	CTP positions hedging securitisation positions	
	Approach	Approach for specific risk for correlation trading portfolio	
	Type of risk	Specific risk for CTP positions	
	Positions in the instrument	Short position	
	Prudential portfolio	Trading book	
	Role in the securitisation process	Investor	
r070 c070	Metric	Value used for market risk, net [mi]	
	Base	Exposures	
	Main category	CTP positions hedging securitisation positions	
	Approach	Approach for specific risk for correlation trading portfolio	
	Type of risk	Specific risk for CTP positions	
	Methods to determine risk weights	Ratings Based Method	
	Positions in the instrument	Long position	
	Prudential portfolio	Trading book	
	Risk weights	7 - 10%	
	Role in the securitisation process	Investor	
	Use of external ratings	Direct issue credit assessment	
r070 c080	Metric	Value used for market risk, net [mi]	
	Base	Exposures	
	Main category	CTP positions hedging securitisation positions	
	Approach	Approach for specific risk for correlation trading portfolio	
	Type of risk	Specific risk for CTP positions	
	Methods to determine risk weights	Ratings Based Method	
	Positions in the instrument	Long position	
	Prudential portfolio	Trading book	
	Risk weights	12 - 18%	
	Role in the securitisation process	Investor	
	Use of external ratings	Direct issue credit assessment	
r070 c090	Metric	Value used for market risk, net [mi]	
	Base	Exposures	
	Main category	CTP positions hedging securitisation positions	
	Approach	Approach for specific risk for correlation trading portfolio	
	Type of risk	Specific risk for CTP positions	
	Methods to determine risk weights	Ratings Based Method	
	Positions in the instrument	Long position	
	Prudential portfolio	Trading book	
	Risk weights	20 - 35%	
	Role in the securitisation process	Investor	
	Use of external ratings	Direct issue credit assessment	
r070 c100	Metric	Value used for market risk, net [mi]	

COREP

r070 c100

Base	Exposures
Main category	CTP positions hedging securitisation positions
Approach	Approach for specific risk for correlation trading portfolio
Type of risk	Specific risk for CTP positions
Methods to determine risk weights	Ratings Based Method
Positions in the instrument	Long position
Prudential portfolio	Trading book
Risk weights	40 - 75%
Role in the securitisation process	Investor
Use of external ratings	Direct issue credit assessment

r070 c110

Metric	Value used for market risk, net [mi]
Base	Exposures
Main category	CTP positions hedging securitisation positions
Approach	Approach for specific risk for correlation trading portfolio
Type of risk	Specific risk for CTP positions
Methods to determine risk weights	Ratings Based Method
Positions in the instrument	Long position
Prudential portfolio	Trading book
Risk weights	100%
Role in the securitisation process	Investor
Use of external ratings	Direct issue credit assessment

r070 c120

Metric	Value used for market risk, net [mi]
Base	Exposures
Main category	CTP positions hedging securitisation positions
Approach	Approach for specific risk for correlation trading portfolio
Type of risk	Specific risk for CTP positions
Methods to determine risk weights	Ratings Based Method
Positions in the instrument	Long position
Prudential portfolio	Trading book
Risk weights	250%
Role in the securitisation process	Investor
Use of external ratings	Direct issue credit assessment

r070 c130

Metric	Value used for market risk, net [mi]
Base	Exposures
Main category	CTP positions hedging securitisation positions
Approach	Approach for specific risk for correlation trading portfolio
Type of risk	Specific risk for CTP positions
Methods to determine risk weights	Ratings Based Method
Positions in the instrument	Long position
Prudential portfolio	Trading book
Risk weights	350%
Role in the securitisation process	Investor
Use of external ratings	Direct issue credit assessment

r070 c140

Metric	Value used for market risk, net [mi]

r070 c140

Base	Exposures
Main category	CTP positions hedging securitisation positions
Approach	Approach for specific risk for correlation trading portfolio
Type of risk	Specific risk for CTP positions
Methods to determine risk weights	Ratings Based Method
Positions in the instrument	Long position
Prudential portfolio	Trading book
Risk weights	425%
Role in the securitisation process	Investor
Use of external ratings	Direct issue credit assessment

r070 c150

Metric	Value used for market risk, net [mi]
Base	Exposures
Main category	CTP positions hedging securitisation positions
Approach	Approach for specific risk for correlation trading portfolio
Type of risk	Specific risk for CTP positions
Methods to determine risk weights	Ratings Based Method
Positions in the instrument	Long position
Prudential portfolio	Trading book
Risk weights	650%
Role in the securitisation process	Investor
Use of external ratings	Direct issue credit assessment

r070 c160

Metric	Value used for market risk, net [mi]
Base	Exposures
Main category	CTP positions hedging securitisation positions
Approach	Approach for specific risk for correlation trading portfolio
Type of risk	Specific risk for CTP positions
Positions in the instrument	Long position
Prudential portfolio	Trading book
Risk weights	Risk weights other for MKR SA CTP
Role in the securitisation process	Investor
Use of external ratings	Direct issue credit assessment

r070 c170

Metric	Value used for market risk, net [mi]
Base	Exposures
Main category	CTP positions hedging securitisation positions
Approach	Approach for specific risk for correlation trading portfolio
Type of risk	Specific risk for CTP positions
Methods to determine risk weights	Ratings Based Method
Positions in the instrument	Long position
Prudential portfolio	Trading book
Risk weights	1250%
Role in the securitisation process	Investor
Use of external ratings	Direct issue credit assessment

r070 c180

Metric	Value used for market risk, net [mi]
Base	Exposures

r070 c180	Main category	CTP positions hedging securitisation positions
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Methods to determine risk weights	1250% for positions not subject to any method
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	1250%
	Role in the securitisation process	Investor
	Use of external ratings	Without direct issue credit assessment
r070 c240	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	CTP positions hedging securitisation positions
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	7 - 10%
	Role in the securitisation process	Investor
	Use of external ratings	Direct issue credit assessment
r070 c250	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	CTP positions hedging securitisation positions
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	12 - 18%
	Role in the securitisation process	Investor
	Use of external ratings	Direct issue credit assessment
r070 c260	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	CTP positions hedging securitisation positions
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	20 - 35%
	Role in the securitisation process	Investor
	Use of external ratings	Direct issue credit assessment
r070 c270	Metric	Value used for market risk, net [mi]
	Base	Exposures

r070 c270	Main category	CTP positions hedging securitisation positions
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	40 - 75%
	Role in the securitisation process	Investor
	Use of external ratings	Direct issue credit assessment
r070 c280	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	CTP positions hedging securitisation positions
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	100%
	Role in the securitisation process	Investor
	Use of external ratings	Direct issue credit assessment
r070 c290	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	CTP positions hedging securitisation positions
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	250%
	Role in the securitisation process	Investor
	Use of external ratings	Direct issue credit assessment
r070 c300	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	CTP positions hedging securitisation positions
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	350%
	Role in the securitisation process	Investor
	Use of external ratings	Direct issue credit assessment
r070 c310	Metric	Value used for market risk, net [mi]
	Base	Exposures

r070 c310	Main category	CTP positions hedging securitisation positions
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	425%
	Role in the securitisation process	Investor
	Use of external ratings	Direct issue credit assessment
r070 c320	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	CTP positions hedging securitisation positions
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	650%
	Role in the securitisation process	Investor
	Use of external ratings	Direct issue credit assessment
r070 c330	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	CTP positions hedging securitisation positions
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	Risk weights other for MKR SA CTP
	Role in the securitisation process	Investor
	Use of external ratings	Direct issue credit assessment
r070 c340	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	CTP positions hedging securitisation positions
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	1250%
	Role in the securitisation process	Investor
	Use of external ratings	Direct issue credit assessment
r070 c350	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	CTP positions hedging securitisation positions

r070 c350	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Methods to determine risk weights	1250% for positions not subject to any method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	1250%
	Role in the securitisation process	Investor
	Use of external ratings	Without direct issue credit assessment
r070 c410	Metric	Value used for market risk, net, weighted before cap [mi]
	Base	Exposures
	Main category	CTP positions hedging securitisation positions
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Role in the securitisation process	Investor
r070 c420	Metric	Value used for market risk, net, weighted before cap [mi]
	Base	Exposures
	Main category	CTP positions hedging securitisation positions
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Role in the securitisation process	Investor
r070 c430	Metric	Value used for market risk, net, weighted after cap [mi]
	Base	Exposures
	Main category	CTP positions hedging securitisation positions
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Role in the securitisation process	Investor
r070 c440	Metric	Value used for market risk, net, weighted after cap [mi]
	Base	Exposures
	Main category	CTP positions hedging securitisation positions
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Role in the securitisation process	Investor
r080 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Instruments in the CTP

r080 c010	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Role in the securitisation process	Sponsor
r080 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Instruments in the CTP
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Role in the securitisation process	Sponsor
r080 c030	Metric	Value used for market risk, to be deducted from own funds [mi]
	Base	Own funds
	Main category	Instruments in the CTP
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Role in the securitisation process	Sponsor
r080 c040	Metric	Value used for market risk, to be deducted from own funds [mi]
	Base	Own funds
	Main category	Instruments in the CTP
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Role in the securitisation process	Sponsor
r080 c050	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments in the CTP
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Role in the securitisation process	Sponsor
r080 c060	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments in the CTP
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Positions in the instrument	Short position

| r080 c060 | Prudential portfolio | Trading book |
| | Role in the securitisation process | Sponsor |

r080 c070	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments in the CTP
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	7 - 10%
	Role in the securitisation process	Sponsor
	Use of external ratings	Direct issue credit assessment

r080 c080	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments in the CTP
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	12 - 18%
	Role in the securitisation process	Sponsor
	Use of external ratings	Direct issue credit assessment

r080 c090	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments in the CTP
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	20 - 35%
	Role in the securitisation process	Sponsor
	Use of external ratings	Direct issue credit assessment

r080 c100	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments in the CTP
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	40 - 75%

r080 c100	Role in the securitisation process	Sponsor
	Use of external ratings	Direct issue credit assessment
r080 c110	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments in the CTP
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	100%
	Role in the securitisation process	Sponsor
	Use of external ratings	Direct issue credit assessment
r080 c120	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments in the CTP
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	250%
	Role in the securitisation process	Sponsor
	Use of external ratings	Direct issue credit assessment
r080 c130	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments in the CTP
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	350%
	Role in the securitisation process	Sponsor
	Use of external ratings	Direct issue credit assessment
r080 c140	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments in the CTP
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	425%

r080 c140	Role in the securitisation process	Sponsor
	Use of external ratings	Direct issue credit assessment

r080 c150	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments in the CTP
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	650%
	Role in the securitisation process	Sponsor
	Use of external ratings	Direct issue credit assessment

r080 c160	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments in the CTP
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	Risk weights other for MKR SA CTP
	Role in the securitisation process	Sponsor
	Use of external ratings	Direct issue credit assessment

r080 c170	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments in the CTP
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	1250%
	Role in the securitisation process	Sponsor
	Use of external ratings	Direct issue credit assessment

r080 c180	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments in the CTP
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Methods to determine risk weights	1250% for positions not subject to any method
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	1250%
	Role in the securitisation process	Sponsor

r080 c180	Use of external ratings	Without direct issue credit assessment	
r080 c190	Metric	Value used for market risk, net [mi]	
	Base	Exposures	
	Main category	Instruments in the CTP	
	Approach	Approach for specific risk for correlation trading portfolio	
	Type of risk	Specific risk for CTP positions	
	Methods to determine risk weights	Supervisory formula method	
	Positions in the instrument	Long position	
	Prudential portfolio	Trading book	
	Role in the securitisation process	Sponsor	
	Use of external ratings	Without direct issue credit assessment	
r080 c200	Metric	Average risk weight [pi]	
	Base	Exposures	
	Main category	Instruments in the CTP	
	Methods to determine risk weights	Supervisory formula method	
	Positions in the instrument	Long position	
	Prudential portfolio	Trading book	
	Role in the securitisation process	Sponsor	
	Use of external ratings	Without direct issue credit assessment	
r080 c210	Metric	Value used for market risk, net [mi]	
	Base	Exposures	
	Main category	Instruments in the CTP	
	Approach	Approach for specific risk for correlation trading portfolio	
	Type of risk	Specific risk for CTP positions	
	Methods to determine risk weights	Look-Through-Approach	
	Positions in the instrument	Long position	
	Prudential portfolio	Trading book	
	Role in the securitisation process	Sponsor	
	Use of external ratings	Without direct issue credit assessment	
r080 c220	Metric	Value used for market risk, net [mi]	
	Base	Exposures	
	Main category	Instruments in the CTP	
	Approach	Approach for specific risk for correlation trading portfolio	
	Type of risk	Specific risk for CTP positions	
	Methods to determine risk weights	Internal Assessment Approach	
	Positions in the instrument	Long position	
	Prudential portfolio	Trading book	
	Role in the securitisation process	Sponsor	
	Use of external ratings	Without direct issue credit assessment	
r080 c230	Metric	Average risk weight [pi]	
	Base	Exposures	
	Main category	Instruments in the CTP	
	Methods to determine risk weights	Internal Assessment Approach	

r080 c230	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Role in the securitisation process	Sponsor
	Use of external ratings	Without direct issue credit assessment

r080 c240	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments in the CTP
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	7 - 10%
	Role in the securitisation process	Sponsor
	Use of external ratings	Direct issue credit assessment

r080 c250	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments in the CTP
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	12 - 18%
	Role in the securitisation process	Sponsor
	Use of external ratings	Direct issue credit assessment

r080 c260	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments in the CTP
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	20 - 35%
	Role in the securitisation process	Sponsor
	Use of external ratings	Direct issue credit assessment

r080 c270	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments in the CTP
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Short position

r080 c270	Prudential portfolio	Trading book
	Risk weights	40 - 75%
	Role in the securitisation process	Sponsor
	Use of external ratings	Direct issue credit assessment
r080 c280	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments in the CTP
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	100%
	Role in the securitisation process	Sponsor
	Use of external ratings	Direct issue credit assessment
r080 c290	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments in the CTP
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	250%
	Role in the securitisation process	Sponsor
	Use of external ratings	Direct issue credit assessment
r080 c300	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments in the CTP
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	350%
	Role in the securitisation process	Sponsor
	Use of external ratings	Direct issue credit assessment
r080 c310	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments in the CTP
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Short position

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r080 c310	Prudential portfolio	Trading book
	Risk weights	425%
	Role in the securitisation process	Sponsor
	Use of external ratings	Direct issue credit assessment
r080 c320	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments in the CTP
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	650%
	Role in the securitisation process	Sponsor
	Use of external ratings	Direct issue credit assessment
r080 c330	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments in the CTP
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	Risk weights other for MKR SA CTP
	Role in the securitisation process	Sponsor
	Use of external ratings	Direct issue credit assessment
r080 c340	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments in the CTP
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	1250%
	Role in the securitisation process	Sponsor
	Use of external ratings	Direct issue credit assessment
r080 c350	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments in the CTP
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Methods to determine risk weights	1250% for positions not subject to any method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

r080 c350	Risk weights	1250%
	Role in the securitisation process	Sponsor
	Use of external ratings	Without direct issue credit assessment
r080 c360	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments in the CTP
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Methods to determine risk weights	Supervisory formula method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Role in the securitisation process	Sponsor
	Use of external ratings	Without direct issue credit assessment
r080 c370	Metric	Average risk weight [pi]
	Base	Exposures
	Main category	Instruments in the CTP
	Methods to determine risk weights	Supervisory formula method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Role in the securitisation process	Sponsor
	Use of external ratings	Without direct issue credit assessment
r080 c380	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments in the CTP
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Methods to determine risk weights	Look-Through-Approach
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Role in the securitisation process	Sponsor
	Use of external ratings	Without direct issue credit assessment
r080 c390	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments in the CTP
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Methods to determine risk weights	Internal Assessment Approach
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Role in the securitisation process	Sponsor
	Use of external ratings	Without direct issue credit assessment
r080 c400	Metric	Average risk weight [pi]
	Base	Exposures

r080 c400	Main category	Instruments in the CTP	
	Methods to determine risk weights	Internal Assessment Approach	
	Positions in the instrument	Short position	
	Prudential portfolio	Trading book	
	Role in the securitisation process	Sponsor	
	Use of external ratings	Without direct issue credit assessment	
r080 c410	Metric	Value used for market risk, net, weighted before cap [mi]	
	Base	Exposures	
	Main category	Instruments in the CTP	
	Approach	Approach for specific risk for correlation trading portfolio	
	Type of risk	Specific risk for CTP positions	
	Positions in the instrument	Long position	
	Prudential portfolio	Trading book	
	Role in the securitisation process	Sponsor	
r080 c420	Metric	Value used for market risk, net, weighted before cap [mi]	
	Base	Exposures	
	Main category	Instruments in the CTP	
	Approach	Approach for specific risk for correlation trading portfolio	
	Type of risk	Specific risk for CTP positions	
	Positions in the instrument	Short position	
	Prudential portfolio	Trading book	
	Role in the securitisation process	Sponsor	
r080 c430	Metric	Value used for market risk, net, weighted after cap [mi]	
	Base	Exposures	
	Main category	Instruments in the CTP	
	Approach	Approach for specific risk for correlation trading portfolio	
	Type of risk	Specific risk for CTP positions	
	Positions in the instrument	Long position	
	Prudential portfolio	Trading book	
	Role in the securitisation process	Sponsor	
r080 c440	Metric	Value used for market risk, net, weighted after cap [mi]	
	Base	Exposures	
	Main category	Instruments in the CTP	
	Approach	Approach for specific risk for correlation trading portfolio	
	Type of risk	Specific risk for CTP positions	
	Positions in the instrument	Short position	
	Prudential portfolio	Trading book	
	Role in the securitisation process	Sponsor	
r090 c010	Metric	Value used for market risk, gross [mi]	
	Base	Exposures	
	Main category	Securitisation positions	
	Approach	Approach for specific risk for correlation trading portfolio	
	Type of risk	Specific risk for CTP positions	

r090 c010	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Role in the securitisation process	Sponsor

r090 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Role in the securitisation process	Sponsor

r090 c030	Metric	Value used for market risk, to be deducted from own funds [mi]
	Base	Own funds
	Main category	Securitisation positions
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Role in the securitisation process	Sponsor

r090 c040	Metric	Value used for market risk, to be deducted from own funds [mi]
	Base	Own funds
	Main category	Securitisation positions
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Role in the securitisation process	Sponsor

r090 c050	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Role in the securitisation process	Sponsor

r090 c060	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Role in the securitisation process	Sponsor

r090 c070		
	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	7 - 10%
	Role in the securitisation process	Sponsor
	Use of external ratings	Direct issue credit assessment

r090 c080		
	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	12 - 18%
	Role in the securitisation process	Sponsor
	Use of external ratings	Direct issue credit assessment

r090 c090		
	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	20 - 35%
	Role in the securitisation process	Sponsor
	Use of external ratings	Direct issue credit assessment

r090 c100		
	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	40 - 75%
	Role in the securitisation process	Sponsor
	Use of external ratings	Direct issue credit assessment

r090 c110

Metric	Value used for market risk, net [mi]
Base	Exposures
Main category	Securitisation positions
Approach	Approach for specific risk for correlation trading portfolio
Type of risk	Specific risk for CTP positions
Methods to determine risk weights	Ratings Based Method
Positions in the instrument	Long position
Prudential portfolio	Trading book
Risk weights	100%
Role in the securitisation process	Sponsor
Use of external ratings	Direct issue credit assessment

r090 c120

Metric	Value used for market risk, net [mi]
Base	Exposures
Main category	Securitisation positions
Approach	Approach for specific risk for correlation trading portfolio
Type of risk	Specific risk for CTP positions
Methods to determine risk weights	Ratings Based Method
Positions in the instrument	Long position
Prudential portfolio	Trading book
Risk weights	250%
Role in the securitisation process	Sponsor
Use of external ratings	Direct issue credit assessment

r090 c130

Metric	Value used for market risk, net [mi]
Base	Exposures
Main category	Securitisation positions
Approach	Approach for specific risk for correlation trading portfolio
Type of risk	Specific risk for CTP positions
Methods to determine risk weights	Ratings Based Method
Positions in the instrument	Long position
Prudential portfolio	Trading book
Risk weights	350%
Role in the securitisation process	Sponsor
Use of external ratings	Direct issue credit assessment

r090 c140

Metric	Value used for market risk, net [mi]
Base	Exposures
Main category	Securitisation positions
Approach	Approach for specific risk for correlation trading portfolio
Type of risk	Specific risk for CTP positions
Methods to determine risk weights	Ratings Based Method
Positions in the instrument	Long position
Prudential portfolio	Trading book
Risk weights	425%
Role in the securitisation process	Sponsor
Use of external ratings	Direct issue credit assessment

r090 c150	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	650%
	Role in the securitisation process	Sponsor
	Use of external ratings	Direct issue credit assessment
r090 c170	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	1250%
	Role in the securitisation process	Sponsor
	Use of external ratings	Direct issue credit assessment
r090 c180	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Methods to determine risk weights	1250% for positions not subject to any method
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	1250%
	Role in the securitisation process	Sponsor
	Use of external ratings	Without direct issue credit assessment
r090 c190	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Methods to determine risk weights	Supervisory formula method
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Role in the securitisation process	Sponsor
	Use of external ratings	Without direct issue credit assessment
r090 c200	Metric	Average risk weight [pi]

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r090 c200	Base	Exposures
	Main category	Securitisation positions
	Methods to determine risk weights	Supervisory formula method
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Role in the securitisation process	Sponsor
	Use of external ratings	Without direct issue credit assessment
r090 c210	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Methods to determine risk weights	Look-Through-Approach
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Role in the securitisation process	Sponsor
	Use of external ratings	Without direct issue credit assessment
r090 c220	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Methods to determine risk weights	Internal Assessment Approach
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Role in the securitisation process	Sponsor
	Use of external ratings	Without direct issue credit assessment
r090 c230	Metric	Average risk weight [pi]
	Base	Exposures
	Main category	Securitisation positions
	Methods to determine risk weights	Internal Assessment Approach
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Role in the securitisation process	Sponsor
	Use of external ratings	Without direct issue credit assessment
r090 c240	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	7 - 10%

| **r090 c240** | Role in the securitisation process | Sponsor |
| | Use of external ratings | Direct issue credit assessment |

r090 c250	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	12 - 18%
	Role in the securitisation process	Sponsor
	Use of external ratings	Direct issue credit assessment

r090 c260	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	20 - 35%
	Role in the securitisation process	Sponsor
	Use of external ratings	Direct issue credit assessment

r090 c270	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	40 - 75%
	Role in the securitisation process	Sponsor
	Use of external ratings	Direct issue credit assessment

r090 c280	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	100%

r090 c280	Role in the securitisation process	Sponsor
	Use of external ratings	Direct issue credit assessment

r090 c290	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	250%
	Role in the securitisation process	Sponsor
	Use of external ratings	Direct issue credit assessment

r090 c300	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	350%
	Role in the securitisation process	Sponsor
	Use of external ratings	Direct issue credit assessment

r090 c310	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	425%
	Role in the securitisation process	Sponsor
	Use of external ratings	Direct issue credit assessment

r090 c320	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	650%

r090 c320	Role in the securitisation process	Sponsor
	Use of external ratings	Direct issue credit assessment

r090 c340	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	1250%
	Role in the securitisation process	Sponsor
	Use of external ratings	Direct issue credit assessment

r090 c350	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Methods to determine risk weights	1250% for positions not subject to any method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	1250%
	Role in the securitisation process	Sponsor
	Use of external ratings	Without direct issue credit assessment

r090 c360	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Methods to determine risk weights	Supervisory formula method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Role in the securitisation process	Sponsor
	Use of external ratings	Without direct issue credit assessment

r090 c370	Metric	Average risk weight [pi]
	Base	Exposures
	Main category	Securitisation positions
	Methods to determine risk weights	Supervisory formula method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Role in the securitisation process	Sponsor
	Use of external ratings	Without direct issue credit assessment

r090 c380	Metric	Value used for market risk, net [mi]

r090 c380	Base	Exposures	
	Main category	Securitisation positions	
	Approach	Approach for specific risk for correlation trading portfolio	
	Type of risk	Specific risk for CTP positions	
	Methods to determine risk weights	Look-Through-Approach	
	Positions in the instrument	Short position	
	Prudential portfolio	Trading book	
	Role in the securitisation process	Sponsor	
	Use of external ratings	Without direct issue credit assessment	
r090 c390	Metric	Value used for market risk, net [mi]	
	Base	Exposures	
	Main category	Securitisation positions	
	Approach	Approach for specific risk for correlation trading portfolio	
	Type of risk	Specific risk for CTP positions	
	Methods to determine risk weights	Internal Assessment Approach	
	Positions in the instrument	Short position	
	Prudential portfolio	Trading book	
	Role in the securitisation process	Sponsor	
	Use of external ratings	Without direct issue credit assessment	
r090 c400	Metric	Average risk weight [pi]	
	Base	Exposures	
	Main category	Securitisation positions	
	Methods to determine risk weights	Internal Assessment Approach	
	Positions in the instrument	Short position	
	Prudential portfolio	Trading book	
	Role in the securitisation process	Sponsor	
	Use of external ratings	Without direct issue credit assessment	
r090 c410	Metric	Value used for market risk, net, weighted before cap [mi]	
	Base	Exposures	
	Main category	Securitisation positions	
	Approach	Approach for specific risk for correlation trading portfolio	
	Type of risk	Specific risk for CTP positions	
	Positions in the instrument	Long position	
	Prudential portfolio	Trading book	
	Role in the securitisation process	Sponsor	
r090 c420	Metric	Value used for market risk, net, weighted before cap [mi]	
	Base	Exposures	
	Main category	Securitisation positions	
	Approach	Approach for specific risk for correlation trading portfolio	
	Type of risk	Specific risk for CTP positions	
	Positions in the instrument	Short position	
	Prudential portfolio	Trading book	
	Role in the securitisation process	Sponsor	

r090 c430		
	Metric	Value used for market risk, net, weighted after cap [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Role in the securitisation process	Sponsor

r090 c440		
	Metric	Value used for market risk, net, weighted after cap [mi]
	Base	Exposures
	Main category	Securitisation positions
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Role in the securitisation process	Sponsor

r100 c010		
	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	CTP positions hedging securitisation positions
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Role in the securitisation process	Sponsor

r100 c020		
	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	CTP positions hedging securitisation positions
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Role in the securitisation process	Sponsor

r100 c030		
	Metric	Value used for market risk, to be deducted from own funds [mi]
	Base	Own funds
	Main category	CTP positions hedging securitisation positions
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Role in the securitisation process	Sponsor

r100 c040		
	Metric	Value used for market risk, to be deducted from own funds [mi]
	Base	Own funds
	Main category	CTP positions hedging securitisation positions

r100 c040	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Role in the securitisation process	Sponsor
r100 c050	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	CTP positions hedging securitisation positions
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Role in the securitisation process	Sponsor
r100 c060	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	CTP positions hedging securitisation positions
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Role in the securitisation process	Sponsor
r100 c070	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	CTP positions hedging securitisation positions
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	7 - 10%
	Role in the securitisation process	Sponsor
	Use of external ratings	Direct issue credit assessment
r100 c080	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	CTP positions hedging securitisation positions
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	12 - 18%
	Role in the securitisation process	Sponsor
	Use of external ratings	Direct issue credit assessment

r100 c090		
	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	CTP positions hedging securitisation positions
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	20 - 35%
	Role in the securitisation process	Sponsor
	Use of external ratings	Direct issue credit assessment

r100 c100		
	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	CTP positions hedging securitisation positions
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	40 - 75%
	Role in the securitisation process	Sponsor
	Use of external ratings	Direct issue credit assessment

r100 c110		
	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	CTP positions hedging securitisation positions
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	100%
	Role in the securitisation process	Sponsor
	Use of external ratings	Direct issue credit assessment

r100 c120		
	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	CTP positions hedging securitisation positions
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	250%
	Role in the securitisation process	Sponsor
	Use of external ratings	Direct issue credit assessment

r100 c130	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	CTP positions hedging securitisation positions
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	350%
	Role in the securitisation process	Sponsor
	Use of external ratings	Direct issue credit assessment
r100 c140	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	CTP positions hedging securitisation positions
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	425%
	Role in the securitisation process	Sponsor
	Use of external ratings	Direct issue credit assessment
r100 c150	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	CTP positions hedging securitisation positions
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	650%
	Role in the securitisation process	Sponsor
	Use of external ratings	Direct issue credit assessment
r100 c160	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	CTP positions hedging securitisation positions
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	Risk weights other for MKR SA CTP
	Role in the securitisation process	Sponsor
	Use of external ratings	Direct issue credit assessment
r100 c170	Metric	Value used for market risk, net [mi]

r100 c170	Base	Exposures
	Main category	CTP positions hedging securitisation positions
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	1250%
	Role in the securitisation process	Sponsor
	Use of external ratings	Direct issue credit assessment
r100 c180	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	CTP positions hedging securitisation positions
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Methods to determine risk weights	1250% for positions not subject to any method
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	1250%
	Role in the securitisation process	Sponsor
	Use of external ratings	Without direct issue credit assessment
r100 c240	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	CTP positions hedging securitisation positions
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	7 - 10%
	Role in the securitisation process	Sponsor
	Use of external ratings	Direct issue credit assessment
r100 c250	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	CTP positions hedging securitisation positions
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	12 - 18%
	Role in the securitisation process	Sponsor
	Use of external ratings	Direct issue credit assessment
r100 c260	Metric	Value used for market risk, net [mi]

r100 c260	Base	Exposures
	Main category	CTP positions hedging securitisation positions
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	20 - 35%
	Role in the securitisation process	Sponsor
	Use of external ratings	Direct issue credit assessment
r100 c270	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	CTP positions hedging securitisation positions
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	40 - 75%
	Role in the securitisation process	Sponsor
	Use of external ratings	Direct issue credit assessment
r100 c280	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	CTP positions hedging securitisation positions
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	100%
	Role in the securitisation process	Sponsor
	Use of external ratings	Direct issue credit assessment
r100 c290	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	CTP positions hedging securitisation positions
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	250%
	Role in the securitisation process	Sponsor
	Use of external ratings	Direct issue credit assessment
r100 c300	Metric	Value used for market risk, net [mi]

r100 c300	Base	Exposures
	Main category	CTP positions hedging securitisation positions
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	350%
	Role in the securitisation process	Sponsor
	Use of external ratings	Direct issue credit assessment
r100 c310	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	CTP positions hedging securitisation positions
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	425%
	Role in the securitisation process	Sponsor
	Use of external ratings	Direct issue credit assessment
r100 c320	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	CTP positions hedging securitisation positions
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	650%
	Role in the securitisation process	Sponsor
	Use of external ratings	Direct issue credit assessment
r100 c330	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	CTP positions hedging securitisation positions
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	Risk weights other for MKR SA CTP
	Role in the securitisation process	Sponsor
	Use of external ratings	Direct issue credit assessment
r100 c340	Metric	Value used for market risk, net [mi]
	Base	Exposures

r100 c340	Main category	CTP positions hedging securitisation positions
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	1250%
	Role in the securitisation process	Sponsor
	Use of external ratings	Direct issue credit assessment

r100 c350	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	CTP positions hedging securitisation positions
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Methods to determine risk weights	1250% for positions not subject to any method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	1250%
	Role in the securitisation process	Sponsor
	Use of external ratings	Without direct issue credit assessment

r100 c410	Metric	Value used for market risk, net, weighted before cap [mi]
	Base	Exposures
	Main category	CTP positions hedging securitisation positions
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Role in the securitisation process	Sponsor

r100 c420	Metric	Value used for market risk, net, weighted before cap [mi]
	Base	Exposures
	Main category	CTP positions hedging securitisation positions
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Role in the securitisation process	Sponsor

r100 c430	Metric	Value used for market risk, net, weighted after cap [mi]
	Base	Exposures
	Main category	CTP positions hedging securitisation positions
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Role in the securitisation process	Sponsor

r100 c440

Metric	Value used for market risk, net, weighted after cap [mi]
Base	Exposures
Main category	CTP positions hedging securitisation positions
Approach	Approach for specific risk for correlation trading portfolio
Type of risk	Specific risk for CTP positions
Positions in the instrument	Short position
Prudential portfolio	Trading book
Role in the securitisation process	Sponsor

r110 c010

Metric	Value used for market risk, gross [mi]
Base	Exposures
Main category	N-th to default credit derivatives
Approach	Approach for specific risk for correlation trading portfolio
Type of risk	Specific risk for CTP positions
Positions in the instrument	Long position
Prudential portfolio	Trading book

r110 c020

Metric	Value used for market risk, gross [mi]
Base	Exposures
Main category	N-th to default credit derivatives
Approach	Approach for specific risk for correlation trading portfolio
Type of risk	Specific risk for CTP positions
Positions in the instrument	Short position
Prudential portfolio	Trading book

r110 c030

Metric	Value used for market risk, to be deducted from own funds [mi]
Base	Own funds
Main category	N-th to default credit derivatives
Approach	Approach for specific risk for correlation trading portfolio
Type of risk	Specific risk for CTP positions
Positions in the instrument	Long position
Prudential portfolio	Trading book

r110 c040

Metric	Value used for market risk, to be deducted from own funds [mi]
Base	Own funds
Main category	N-th to default credit derivatives
Approach	Approach for specific risk for correlation trading portfolio
Type of risk	Specific risk for CTP positions
Positions in the instrument	Short position
Prudential portfolio	Trading book

r110 c050

Metric	Value used for market risk, net [mi]
Base	Exposures
Main category	N-th to default credit derivatives
Approach	Approach for specific risk for correlation trading portfolio
Type of risk	Specific risk for CTP positions
Positions in the instrument	Long position
Prudential portfolio	Trading book

r110 c060	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	N-th to default credit derivatives
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
r110 c070	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	N-th to default credit derivatives
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	7 - 10%
	Use of external ratings	Direct issue credit assessment
r110 c080	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	N-th to default credit derivatives
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	12 - 18%
	Use of external ratings	Direct issue credit assessment
r110 c090	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	N-th to default credit derivatives
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	20 - 35%
	Use of external ratings	Direct issue credit assessment
r110 c100	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	N-th to default credit derivatives
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Long position

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r110 c100	Prudential portfolio	Trading book
	Risk weights	40 - 75%
	Use of external ratings	Direct issue credit assessment
r110 c110	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	N-th to default credit derivatives
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	100%
	Use of external ratings	Direct issue credit assessment
r110 c120	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	N-th to default credit derivatives
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	250%
	Use of external ratings	Direct issue credit assessment
r110 c130	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	N-th to default credit derivatives
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	350%
	Use of external ratings	Direct issue credit assessment
r110 c140	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	N-th to default credit derivatives
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	425%
	Use of external ratings	Direct issue credit assessment

r110 c150		
	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	N-th to default credit derivatives
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	650%
	Use of external ratings	Direct issue credit assessment

r110 c160		
	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	N-th to default credit derivatives
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	Risk weights other for MKR SA CTP
	Use of external ratings	Direct issue credit assessment

r110 c170		
	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	N-th to default credit derivatives
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	1250%
	Use of external ratings	Direct issue credit assessment

r110 c180		
	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	N-th to default credit derivatives
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Methods to determine risk weights	1250% for positions not subject to any method
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	1250%
	Use of external ratings	Without direct issue credit assessment

r110 c240		
	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	N-th to default credit derivatives
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions

r110 c240	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	7 - 10%
	Use of external ratings	Direct issue credit assessment

r110 c250	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	N-th to default credit derivatives
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	12 - 18%
	Use of external ratings	Direct issue credit assessment

r110 c260	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	N-th to default credit derivatives
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	20 - 35%
	Use of external ratings	Direct issue credit assessment

r110 c270	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	N-th to default credit derivatives
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	40 - 75%
	Use of external ratings	Direct issue credit assessment

r110 c280	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	N-th to default credit derivatives
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	100%

r110 c280	Use of external ratings	Direct issue credit assessment

r110 c290	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	N-th to default credit derivatives
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	250%
	Use of external ratings	Direct issue credit assessment

r110 c300	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	N-th to default credit derivatives
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	350%
	Use of external ratings	Direct issue credit assessment

r110 c310	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	N-th to default credit derivatives
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	425%
	Use of external ratings	Direct issue credit assessment

r110 c320	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	N-th to default credit derivatives
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	650%
	Use of external ratings	Direct issue credit assessment

r110 c330	Metric	Value used for market risk, net [mi]
	Base	Exposures

r110 c330	Main category	N-th to default credit derivatives
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	Risk weights other for MKR SA CTP
	Use of external ratings	Direct issue credit assessment
r110 c340	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	N-th to default credit derivatives
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	1250%
	Use of external ratings	Direct issue credit assessment
r110 c350	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	N-th to default credit derivatives
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Methods to determine risk weights	1250% for positions not subject to any method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	1250%
	Use of external ratings	Without direct issue credit assessment
r110 c410	Metric	Value used for market risk, net, weighted before cap [mi]
	Base	Exposures
	Main category	N-th to default credit derivatives
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
r110 c420	Metric	Value used for market risk, net, weighted before cap [mi]
	Base	Exposures
	Main category	N-th to default credit derivatives
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
r110 c430	Metric	Value used for market risk, net, weighted after cap [mi]
	Base	Exposures

r110 c430	Main category	N-th to default credit derivatives
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
r110 c440	Metric	Value used for market risk, net, weighted after cap [mi]
	Base	Exposures
	Main category	N-th to default credit derivatives
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
r120 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	CTP positions hedging n-th to default credit derivatives
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
r120 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	CTP positions hedging n-th to default credit derivatives
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
r120 c030	Metric	Value used for market risk, to be deducted from own funds [mi]
	Base	Own funds
	Main category	CTP positions hedging n-th to default credit derivatives
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
r120 c040	Metric	Value used for market risk, to be deducted from own funds [mi]
	Base	Own funds
	Main category	CTP positions hedging n-th to default credit derivatives
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
r120 c050	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	CTP positions hedging n-th to default credit derivatives

r120 c050	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
r120 c060	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	CTP positions hedging n-th to default credit derivatives
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
r120 c070	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	CTP positions hedging n-th to default credit derivatives
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	7 - 10%
	Use of external ratings	Direct issue credit assessment
r120 c080	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	CTP positions hedging n-th to default credit derivatives
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	12 - 18%
	Use of external ratings	Direct issue credit assessment
r120 c090	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	CTP positions hedging n-th to default credit derivatives
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	20 - 35%
	Use of external ratings	Direct issue credit assessment
r120 c100	Metric	Value used for market risk, net [mi]
	Base	Exposures

r120 c100	Main category	CTP positions hedging n-th to default credit derivatives
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	40 - 75%
	Use of external ratings	Direct issue credit assessment
r120 c110	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	CTP positions hedging n-th to default credit derivatives
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	100%
	Use of external ratings	Direct issue credit assessment
r120 c120	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	CTP positions hedging n-th to default credit derivatives
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	250%
	Use of external ratings	Direct issue credit assessment
r120 c130	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	CTP positions hedging n-th to default credit derivatives
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	350%
	Use of external ratings	Direct issue credit assessment
r120 c140	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	CTP positions hedging n-th to default credit derivatives
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Methods to determine risk weights	Ratings Based Method

r120 c140	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	425%
	Use of external ratings	Direct issue credit assessment

r120 c150	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	CTP positions hedging n-th to default credit derivatives
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	650%
	Use of external ratings	Direct issue credit assessment

r120 c160	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	CTP positions hedging n-th to default credit derivatives
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	Risk weights other for MKR SA CTP
	Use of external ratings	Direct issue credit assessment

r120 c170	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	CTP positions hedging n-th to default credit derivatives
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	1250%
	Use of external ratings	Direct issue credit assessment

r120 c180	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	CTP positions hedging n-th to default credit derivatives
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Methods to determine risk weights	1250% for positions not subject to any method
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
	Risk weights	1250%
	Use of external ratings	Without direct issue credit assessment

r120 c240		
	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	CTP positions hedging n-th to default credit derivatives
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	7 - 10%
	Use of external ratings	Direct issue credit assessment
r120 c250		
	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	CTP positions hedging n-th to default credit derivatives
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	12 - 18%
	Use of external ratings	Direct issue credit assessment
r120 c260		
	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	CTP positions hedging n-th to default credit derivatives
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	20 - 35%
	Use of external ratings	Direct issue credit assessment
r120 c270		
	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	CTP positions hedging n-th to default credit derivatives
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	40 - 75%
	Use of external ratings	Direct issue credit assessment
r120 c280		
	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	CTP positions hedging n-th to default credit derivatives
	Approach	Approach for specific risk for correlation trading portfolio

r120 c280		
	Type of risk	Specific risk for CTP positions
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	100%
	Use of external ratings	Direct issue credit assessment

r120 c290		
	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	CTP positions hedging n-th to default credit derivatives
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	250%
	Use of external ratings	Direct issue credit assessment

r120 c300		
	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	CTP positions hedging n-th to default credit derivatives
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	350%
	Use of external ratings	Direct issue credit assessment

r120 c310		
	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	CTP positions hedging n-th to default credit derivatives
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
	Risk weights	425%
	Use of external ratings	Direct issue credit assessment

r120 c320		
	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	CTP positions hedging n-th to default credit derivatives
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Methods to determine risk weights	Ratings Based Method
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

r120 c320	Risk weights	650%	
	Use of external ratings	Direct issue credit assessment	
r120 c330	Metric	Value used for market risk, net [mi]	
	Base	Exposures	
	Main category	CTP positions hedging n-th to default credit derivatives	
	Approach	Approach for specific risk for correlation trading portfolio	
	Type of risk	Specific risk for CTP positions	
	Positions in the instrument	Short position	
	Prudential portfolio	Trading book	
	Risk weights	Risk weights other for MKR SA CTP	
	Use of external ratings	Direct issue credit assessment	
r120 c340	Metric	Value used for market risk, net [mi]	
	Base	Exposures	
	Main category	CTP positions hedging n-th to default credit derivatives	
	Approach	Approach for specific risk for correlation trading portfolio	
	Type of risk	Specific risk for CTP positions	
	Methods to determine risk weights	Ratings Based Method	
	Positions in the instrument	Short position	
	Prudential portfolio	Trading book	
	Risk weights	1250%	
	Use of external ratings	Direct issue credit assessment	
r120 c350	Metric	Value used for market risk, net [mi]	
	Base	Exposures	
	Main category	CTP positions hedging n-th to default credit derivatives	
	Approach	Approach for specific risk for correlation trading portfolio	
	Type of risk	Specific risk for CTP positions	
	Methods to determine risk weights	1250% for positions not subject to any method	
	Positions in the instrument	Short position	
	Prudential portfolio	Trading book	
	Risk weights	1250%	
	Use of external ratings	Without direct issue credit assessment	
r120 c410	Metric	Value used for market risk, net, weighted before cap [mi]	
	Base	Exposures	
	Main category	CTP positions hedging n-th to default credit derivatives	
	Approach	Approach for specific risk for correlation trading portfolio	
	Type of risk	Specific risk for CTP positions	
	Positions in the instrument	Long position	
	Prudential portfolio	Trading book	
r120 c420	Metric	Value used for market risk, net, weighted before cap [mi]	
	Base	Exposures	
	Main category	CTP positions hedging n-th to default credit derivatives	
	Approach	Approach for specific risk for correlation trading portfolio	
	Type of risk	Specific risk for CTP positions	

| r120 c420 | Positions in the instrument | Short position |
| | Prudential portfolio | Trading book |

r120 c430	Metric	Value used for market risk, net, weighted after cap [mi]
	Base	Exposures
	Main category	CTP positions hedging n-th to default credit derivatives
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

r120 c440	Metric	Value used for market risk, net, weighted after cap [mi]
	Base	Exposures
	Main category	CTP positions hedging n-th to default credit derivatives
	Approach	Approach for specific risk for correlation trading portfolio
	Type of risk	Specific risk for CTP positions
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

C 21.00 - Market risk: Standardised Approach for position risk in equities

s001 r010 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Standardised approach for equity risk
	Type of risk	Equity risk
	Country of the market	Not applicable/All geographical areas
	Prudential portfolio	Trading book

s001 r010 c070	Metric	Total risk exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Standardised approach for equity risk
	Type of risk	Equity risk
	Country of the market	Not applicable/All geographical areas
	Prudential portfolio	Trading book

s001 r020 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	Not applicable/All geographical areas
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

s001 r020 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk

s001 r020 c020	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	Not applicable/All geographical areas
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s001 r020 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	Not applicable/All geographical areas
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s001 r020 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	Not applicable/All geographical areas
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s001 r020 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	Not applicable/All geographical areas
	Positions in the instrument	Not applicable/All positions
	Prudential portfolio	Trading book
s001 r020 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	Not applicable/All geographical areas
	Prudential portfolio	Trading book
s001 r021 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Derivatives
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	Not applicable/All geographical areas
	Positions in the instrument	Long position

s001 r021 c010	Prudential portfolio	Trading book

s001 r021 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Derivatives
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	Not applicable/All geographical areas
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

s001 r022 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Assets and liabilities other than derivatives
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	Not applicable/All geographical areas
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

s001 r022 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Assets and liabilities other than derivatives
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	Not applicable/All geographical areas
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

s001 r030 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Stock index futures
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	Not applicable/All geographical areas
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

s001 r030 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Stock index futures
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	Not applicable/All geographical areas
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

s001 r030 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures

s001 r030 c030	Main category	Stock index futures
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	Not applicable/All geographical areas
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s001 r030 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Stock index futures
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	Not applicable/All geographical areas
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s001 r040 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk other than stock-index futures
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	Not applicable/All geographical areas
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s001 r040 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk other than stock-index futures
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	Not applicable/All geographical areas
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s001 r040 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments subject to market risk other than stock-index futures
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	Not applicable/All geographical areas
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s001 r040 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments subject to market risk other than stock-index futures
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments

s001 r040 c040	Country of the market	Not applicable/All geographical areas
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

s001 r050 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for equities
	Type of risk	Specific risk for equity instruments
	Country of the market	Not applicable/All geographical areas
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

s001 r050 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for equities
	Type of risk	Specific risk for equity instruments
	Country of the market	Not applicable/All geographical areas
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

s001 r050 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for equities
	Type of risk	Specific risk for equity instruments
	Country of the market	Not applicable/All geographical areas
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

s001 r050 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for equities
	Type of risk	Specific risk for equity instruments
	Country of the market	Not applicable/All geographical areas
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

s001 r050 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for equities
	Type of risk	Specific risk for equity instruments
	Country of the market	Not applicable/All geographical areas
	Positions in the instrument	Not applicable/All positions
	Prudential portfolio	Trading book

s001 r050 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for equities
	Type of risk	Specific risk for equity instruments
	Country of the market	Not applicable/All geographical areas
	Prudential portfolio	Trading book
s001 r080 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	CIUs
	Approach	Particular approach for CIUs reported as equity
	Type of risk	Market not look-through CIUs risk
	Country of the market	Not applicable/All geographical areas
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s001 r080 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	CIUs
	Approach	Particular approach for CIUs reported as equity
	Type of risk	Market not look-through CIUs risk
	Country of the market	Not applicable/All geographical areas
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s001 r080 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	CIUs
	Approach	Particular approach for CIUs reported as equity
	Type of risk	Market not look-through CIUs risk
	Country of the market	Not applicable/All geographical areas
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s001 r080 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	CIUs
	Approach	Particular approach for CIUs reported as equity
	Type of risk	Market not look-through CIUs risk
	Country of the market	Not applicable/All geographical areas
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s001 r080 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Base	Exposures
	Main category	CIUs
	Approach	Particular approach for CIUs reported as equity

s001 r080 c050	Type of risk	Market not look-through CIUs risk
	Country of the market	Not applicable/All geographical areas
	Positions in the instrument	Not applicable/All positions
	Prudential portfolio	Trading book
s001 r080 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	CIUs
	Approach	Particular approach for CIUs reported as equity
	Type of risk	Market not look-through CIUs risk
	Country of the market	Not applicable/All geographical areas
	Prudential portfolio	Trading book
s001 r090 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Approaches for options
	Type of risk	Equity risk
	Country of the market	Not applicable/All geographical areas
	Prudential portfolio	Trading book
s001 r100 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Equity risk
	Country of the market	Not applicable/All geographical areas
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s001 r100 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Equity risk
	Country of the market	Not applicable/All geographical areas
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s001 r100 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Equity risk
	Country of the market	Not applicable/All geographical areas
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s001 r100 c040	Metric	Value used for market risk, net [mi]

s001 r100 c040	Base	Exposures
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Equity risk
	Country of the market	Not applicable/All geographical areas
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s001 r100 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Equity risk
	Country of the market	Not applicable/All geographical areas
	Positions in the instrument	Not applicable/All positions
	Prudential portfolio	Trading book
s001 r100 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Equity risk
	Country of the market	Not applicable/All geographical areas
	Prudential portfolio	Trading book
s001 r100 c070	Metric	Total risk exposure amount [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Equity risk
	Country of the market	Not applicable/All geographical areas
	Prudential portfolio	Trading book
s001 r110 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Equity risk
	Country of the market	Not applicable/All geographical areas
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s001 r110 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Equity risk
	Country of the market	Not applicable/All geographical areas

s001 r110 c020	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s001 r110 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Equity risk
	Country of the market	Not applicable/All geographical areas
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s001 r110 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Equity risk
	Country of the market	Not applicable/All geographical areas
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s001 r110 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Equity risk
	Country of the market	Not applicable/All geographical areas
	Positions in the instrument	Not applicable/All positions
	Prudential portfolio	Trading book
s001 r110 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Equity risk
	Country of the market	Not applicable/All geographical areas
	Prudential portfolio	Trading book
s001 r110 c070	Metric	Total risk exposure amount [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Equity risk
	Country of the market	Not applicable/All geographical areas
	Prudential portfolio	Trading book
s001 r120 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Options and warrants

s001 r120 c010	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Equity risk
	Country of the market	Not applicable/All geographical areas
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s001 r120 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Equity risk
	Country of the market	Not applicable/All geographical areas
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s001 r120 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Equity risk
	Country of the market	Not applicable/All geographical areas
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s001 r120 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Equity risk
	Country of the market	Not applicable/All geographical areas
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s001 r120 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Equity risk
	Country of the market	Not applicable/All geographical areas
	Positions in the instrument	Not applicable/All positions
	Prudential portfolio	Trading book
s001 r120 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Equity risk
	Country of the market	Not applicable/All geographical areas

s001 r120 c060	Prudential portfolio	Trading book	
s001 r120 c070	Metric	Total risk exposure amount [mi]	
	Base	Exposures	
	Main category	Options and warrants	
	Approach	Delta plus approach, additional requirements for vega risk	
	Type of risk	Equity risk	
	Country of the market	Not applicable/All geographical areas	
	Prudential portfolio	Trading book	
s001 r130 c010	Metric	Value used for market risk, gross [mi]	
	Base	Exposures	
	Main category	Options and warrants	
	Approach	Scenario matrix approach	
	Type of risk	Equity risk	
	Country of the market	Not applicable/All geographical areas	
	Positions in the instrument	Long position	
	Prudential portfolio	Trading book	
s001 r130 c020	Metric	Value used for market risk, gross [mi]	
	Base	Exposures	
	Main category	Options and warrants	
	Approach	Scenario matrix approach	
	Type of risk	Equity risk	
	Country of the market	Not applicable/All geographical areas	
	Positions in the instrument	Short position	
	Prudential portfolio	Trading book	
s001 r130 c030	Metric	Value used for market risk, net [mi]	
	Base	Exposures	
	Main category	Options and warrants	
	Approach	Scenario matrix approach	
	Type of risk	Equity risk	
	Country of the market	Not applicable/All geographical areas	
	Positions in the instrument	Long position	
	Prudential portfolio	Trading book	
s001 r130 c040	Metric	Value used for market risk, net [mi]	
	Base	Exposures	
	Main category	Options and warrants	
	Approach	Scenario matrix approach	
	Type of risk	Equity risk	
	Country of the market	Not applicable/All geographical areas	
	Positions in the instrument	Short position	
	Prudential portfolio	Trading book	
s001 r130 c050	Metric	Value used for market risk, subject to capital charge [mi]	
	Base	Exposures	
	Main category	Options and warrants	

s001 r130 c050	Approach	Scenario matrix approach
	Type of risk	Equity risk
	Country of the market	Not applicable/All geographical areas
	Positions in the instrument	Not applicable/All positions
	Prudential portfolio	Trading book
s001 r130 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Equity risk
	Country of the market	Not applicable/All geographical areas
	Prudential portfolio	Trading book
s001 r130 c070	Metric	Total risk exposure amount [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Equity risk
	Country of the market	Not applicable/All geographical areas
	Prudential portfolio	Trading book
s002 r010 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Standardised approach for equity risk
	Type of risk	Equity risk
	Country of the market	AUSTRIA
	Prudential portfolio	Trading book
s002 r010 c070	Metric	Total risk exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Standardised approach for equity risk
	Type of risk	Equity risk
	Country of the market	AUSTRIA
	Prudential portfolio	Trading book
s002 r020 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	AUSTRIA
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s002 r020 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures

s002 r020 c020	Main category	Instruments subject to market risk
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	AUSTRIA
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s002 r020 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	AUSTRIA
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s002 r020 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	AUSTRIA
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s002 r020 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	AUSTRIA
	Positions in the instrument	Not applicable/All positions
	Prudential portfolio	Trading book
s002 r020 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	AUSTRIA
	Prudential portfolio	Trading book
s002 r021 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Derivatives
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	AUSTRIA

| s002 r021 c010 | Positions in the instrument | Long position |
| | Prudential portfolio | Trading book |

s002 r021 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Derivatives
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	AUSTRIA
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

s002 r022 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Assets and liabilities other than derivatives
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	AUSTRIA
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

s002 r022 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Assets and liabilities other than derivatives
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	AUSTRIA
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

s002 r030 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Stock index futures
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	AUSTRIA
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

s002 r030 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Stock index futures
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	AUSTRIA
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

| s002 r030 c030 | Metric | Value used for market risk, net [mi] |

s002 r030 c030	Base	Exposures
	Main category	Stock index futures
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	AUSTRIA
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s002 r030 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Stock index futures
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	AUSTRIA
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s002 r040 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk other than stock-index futures
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	AUSTRIA
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s002 r040 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk other than stock-index futures
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	AUSTRIA
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s002 r040 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments subject to market risk other than stock-index futures
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	AUSTRIA
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s002 r040 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments subject to market risk other than stock-index futures
	Approach	Approach for general risk for equities

s002 r040 c040	Type of risk	General risk for equity instruments
	Country of the market	AUSTRIA
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s002 r050 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for equities
	Type of risk	Specific risk for equity instruments
	Country of the market	AUSTRIA
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s002 r050 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for equities
	Type of risk	Specific risk for equity instruments
	Country of the market	AUSTRIA
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s002 r050 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for equities
	Type of risk	Specific risk for equity instruments
	Country of the market	AUSTRIA
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s002 r050 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for equities
	Type of risk	Specific risk for equity instruments
	Country of the market	AUSTRIA
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s002 r050 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for equities
	Type of risk	Specific risk for equity instruments
	Country of the market	AUSTRIA
	Positions in the instrument	Not applicable/All positions

s002 r050 c050	Prudential portfolio	Trading book
s002 r050 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for equities
	Type of risk	Specific risk for equity instruments
	Country of the market	AUSTRIA
	Prudential portfolio	Trading book
s002 r080 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	CIUs
	Approach	Particular approach for CIUs reported as equity
	Type of risk	Market not look-through CIUs risk
	Country of the market	AUSTRIA
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s002 r080 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	CIUs
	Approach	Particular approach for CIUs reported as equity
	Type of risk	Market not look-through CIUs risk
	Country of the market	AUSTRIA
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s002 r080 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	CIUs
	Approach	Particular approach for CIUs reported as equity
	Type of risk	Market not look-through CIUs risk
	Country of the market	AUSTRIA
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s002 r080 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	CIUs
	Approach	Particular approach for CIUs reported as equity
	Type of risk	Market not look-through CIUs risk
	Country of the market	AUSTRIA
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s002 r080 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Base	Exposures
	Main category	CIUs

s002 r080 c050	Approach	Particular approach for CIUs reported as equity
	Type of risk	Market not look-through CIUs risk
	Country of the market	AUSTRIA
	Positions in the instrument	Not applicable/All positions
	Prudential portfolio	Trading book
s002 r080 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	CIUs
	Approach	Particular approach for CIUs reported as equity
	Type of risk	Market not look-through CIUs risk
	Country of the market	AUSTRIA
	Prudential portfolio	Trading book
s002 r090 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Approaches for options
	Type of risk	Equity risk
	Country of the market	AUSTRIA
	Prudential portfolio	Trading book
s002 r100 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Equity risk
	Country of the market	AUSTRIA
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s002 r100 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Equity risk
	Country of the market	AUSTRIA
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s002 r100 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Equity risk
	Country of the market	AUSTRIA
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

s002 r100 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Equity risk
	Country of the market	AUSTRIA
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s002 r100 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Equity risk
	Country of the market	AUSTRIA
	Positions in the instrument	Not applicable/All positions
	Prudential portfolio	Trading book
s002 r100 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Equity risk
	Country of the market	AUSTRIA
	Prudential portfolio	Trading book
s002 r100 c070	Metric	Total risk exposure amount [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Equity risk
	Country of the market	AUSTRIA
	Prudential portfolio	Trading book
s002 r110 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Equity risk
	Country of the market	AUSTRIA
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s002 r110 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Equity risk

s002 r110 c020

Country of the market	AUSTRIA
Positions in the instrument	Short position
Prudential portfolio	Trading book

s002 r110 c030

Metric	Value used for market risk, net [mi]
Base	Exposures
Main category	Options and warrants
Approach	Delta plus approach, additional requirements for gamma risk
Type of risk	Equity risk
Country of the market	AUSTRIA
Positions in the instrument	Long position
Prudential portfolio	Trading book

s002 r110 c040

Metric	Value used for market risk, net [mi]
Base	Exposures
Main category	Options and warrants
Approach	Delta plus approach, additional requirements for gamma risk
Type of risk	Equity risk
Country of the market	AUSTRIA
Positions in the instrument	Short position
Prudential portfolio	Trading book

s002 r110 c050

Metric	Value used for market risk, subject to capital charge [mi]
Base	Exposures
Main category	Options and warrants
Approach	Delta plus approach, additional requirements for gamma risk
Type of risk	Equity risk
Country of the market	AUSTRIA
Positions in the instrument	Not applicable/All positions
Prudential portfolio	Trading book

s002 r110 c060

Metric	Own funds requirements [mi]
Base	Exposures
Main category	Options and warrants
Approach	Delta plus approach, additional requirements for gamma risk
Type of risk	Equity risk
Country of the market	AUSTRIA
Prudential portfolio	Trading book

s002 r110 c070

Metric	Total risk exposure amount [mi]
Base	Exposures
Main category	Options and warrants
Approach	Delta plus approach, additional requirements for gamma risk
Type of risk	Equity risk
Country of the market	AUSTRIA
Prudential portfolio	Trading book

s002 r120 c010

Metric	Value used for market risk, gross [mi]
Base	Exposures

s002 r120 c010	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Equity risk
	Country of the market	AUSTRIA
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s002 r120 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Equity risk
	Country of the market	AUSTRIA
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s002 r120 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Equity risk
	Country of the market	AUSTRIA
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s002 r120 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Equity risk
	Country of the market	AUSTRIA
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s002 r120 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Equity risk
	Country of the market	AUSTRIA
	Positions in the instrument	Not applicable/All positions
	Prudential portfolio	Trading book
s002 r120 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Equity risk

s002 r120 c060	Country of the market	AUSTRIA
	Prudential portfolio	Trading book
s002 r120 c070	Metric	Total risk exposure amount [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Equity risk
	Country of the market	AUSTRIA
	Prudential portfolio	Trading book
s002 r130 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Equity risk
	Country of the market	AUSTRIA
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s002 r130 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Equity risk
	Country of the market	AUSTRIA
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s002 r130 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Equity risk
	Country of the market	AUSTRIA
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s002 r130 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Equity risk
	Country of the market	AUSTRIA
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s002 r130 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Base	Exposures

s002 r130 c050	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Equity risk
	Country of the market	AUSTRIA
	Positions in the instrument	Not applicable/All positions
	Prudential portfolio	Trading book
s002 r130 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Equity risk
	Country of the market	AUSTRIA
	Prudential portfolio	Trading book
s002 r130 c070	Metric	Total risk exposure amount [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Equity risk
	Country of the market	AUSTRIA
	Prudential portfolio	Trading book
s003 r010 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Standardised approach for equity risk
	Type of risk	Equity risk
	Country of the market	BELGIUM
	Prudential portfolio	Trading book
s003 r010 c070	Metric	Total risk exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Standardised approach for equity risk
	Type of risk	Equity risk
	Country of the market	BELGIUM
	Prudential portfolio	Trading book
s003 r020 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	BELGIUM
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s003 r020 c020	Metric	Value used for market risk, gross [mi]

s003 r020 c020	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	BELGIUM
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s003 r020 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	BELGIUM
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s003 r020 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	BELGIUM
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s003 r020 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	BELGIUM
	Positions in the instrument	Not applicable/All positions
	Prudential portfolio	Trading book
s003 r020 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	BELGIUM
	Prudential portfolio	Trading book
s003 r021 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Derivatives
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments

s003 r021 c010	Country of the market	BELGIUM
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

s003 r021 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Derivatives
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	BELGIUM
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

s003 r022 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Assets and liabilities other than derivatives
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	BELGIUM
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

s003 r022 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Assets and liabilities other than derivatives
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	BELGIUM
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

s003 r030 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Stock index futures
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	BELGIUM
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

s003 r030 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Stock index futures
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	BELGIUM
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

s003 r030 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Stock index futures
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	BELGIUM
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s003 r030 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Stock index futures
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	BELGIUM
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s003 r040 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk other than stock-index futures
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	BELGIUM
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s003 r040 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk other than stock-index futures
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	BELGIUM
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s003 r040 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments subject to market risk other than stock-index futures
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	BELGIUM
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s003 r040 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments subject to market risk other than stock-index futures

s003 r040 c040	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	BELGIUM
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s003 r050 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for equities
	Type of risk	Specific risk for equity instruments
	Country of the market	BELGIUM
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s003 r050 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for equities
	Type of risk	Specific risk for equity instruments
	Country of the market	BELGIUM
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s003 r050 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for equities
	Type of risk	Specific risk for equity instruments
	Country of the market	BELGIUM
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s003 r050 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for equities
	Type of risk	Specific risk for equity instruments
	Country of the market	BELGIUM
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s003 r050 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for equities
	Type of risk	Specific risk for equity instruments
	Country of the market	BELGIUM

s003 r050 c050	Positions in the instrument	Not applicable/All positions
	Prudential portfolio	Trading book
s003 r050 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for equities
	Type of risk	Specific risk for equity instruments
	Country of the market	BELGIUM
	Prudential portfolio	Trading book
s003 r080 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	CIUs
	Approach	Particular approach for CIUs reported as equity
	Type of risk	Market not look-through CIUs risk
	Country of the market	BELGIUM
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s003 r080 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	CIUs
	Approach	Particular approach for CIUs reported as equity
	Type of risk	Market not look-through CIUs risk
	Country of the market	BELGIUM
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s003 r080 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	CIUs
	Approach	Particular approach for CIUs reported as equity
	Type of risk	Market not look-through CIUs risk
	Country of the market	BELGIUM
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s003 r080 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	CIUs
	Approach	Particular approach for CIUs reported as equity
	Type of risk	Market not look-through CIUs risk
	Country of the market	BELGIUM
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s003 r080 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Base	Exposures

s003 r080 c050	Main category	CIUs
	Approach	Particular approach for CIUs reported as equity
	Type of risk	Market not look-through CIUs risk
	Country of the market	BELGIUM
	Positions in the instrument	Not applicable/All positions
	Prudential portfolio	Trading book
s003 r080 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	CIUs
	Approach	Particular approach for CIUs reported as equity
	Type of risk	Market not look-through CIUs risk
	Country of the market	BELGIUM
	Prudential portfolio	Trading book
s003 r090 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Approaches for options
	Type of risk	Equity risk
	Country of the market	BELGIUM
	Prudential portfolio	Trading book
s003 r100 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Equity risk
	Country of the market	BELGIUM
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s003 r100 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Equity risk
	Country of the market	BELGIUM
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s003 r100 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Equity risk
	Country of the market	BELGIUM
	Positions in the instrument	Long position

s003 r100 c030	Prudential portfolio	Trading book

s003 r100 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Equity risk
	Country of the market	BELGIUM
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

s003 r100 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Equity risk
	Country of the market	BELGIUM
	Positions in the instrument	Not applicable/All positions
	Prudential portfolio	Trading book

s003 r100 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Equity risk
	Country of the market	BELGIUM
	Prudential portfolio	Trading book

s003 r100 c070	Metric	Total risk exposure amount [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Equity risk
	Country of the market	BELGIUM
	Prudential portfolio	Trading book

s003 r110 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Equity risk
	Country of the market	BELGIUM
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

s003 r110 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk

s003 r110 c020	Type of risk	Equity risk
	Country of the market	BELGIUM
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s003 r110 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Equity risk
	Country of the market	BELGIUM
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s003 r110 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Equity risk
	Country of the market	BELGIUM
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s003 r110 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Equity risk
	Country of the market	BELGIUM
	Positions in the instrument	Not applicable/All positions
	Prudential portfolio	Trading book
s003 r110 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Equity risk
	Country of the market	BELGIUM
	Prudential portfolio	Trading book
s003 r110 c070	Metric	Total risk exposure amount [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Equity risk
	Country of the market	BELGIUM
	Prudential portfolio	Trading book
s003 r120 c010	Metric	Value used for market risk, gross [mi]

s003 r120 c010	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Equity risk
	Country of the market	BELGIUM
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s003 r120 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Equity risk
	Country of the market	BELGIUM
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s003 r120 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Equity risk
	Country of the market	BELGIUM
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s003 r120 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Equity risk
	Country of the market	BELGIUM
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s003 r120 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Equity risk
	Country of the market	BELGIUM
	Positions in the instrument	Not applicable/All positions
	Prudential portfolio	Trading book
s003 r120 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk

s003 r120 c060	Type of risk	Equity risk
	Country of the market	BELGIUM
	Prudential portfolio	Trading book
s003 r120 c070	Metric	Total risk exposure amount [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Equity risk
	Country of the market	BELGIUM
	Prudential portfolio	Trading book
s003 r130 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Equity risk
	Country of the market	BELGIUM
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s003 r130 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Equity risk
	Country of the market	BELGIUM
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s003 r130 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Equity risk
	Country of the market	BELGIUM
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s003 r130 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Equity risk
	Country of the market	BELGIUM
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s003 r130 c050	Metric	Value used for market risk, subject to capital charge [mi]

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s003 r130 c050	Base		Exposures
	Main category		Options and warrants
	Approach		Scenario matrix approach
	Type of risk		Equity risk
	Country of the market		BELGIUM
	Positions in the instrument		Not applicable/All positions
	Prudential portfolio		Trading book
s003 r130 c060	Metric		Own funds requirements [mi]
	Base		Exposures
	Main category		Options and warrants
	Approach		Scenario matrix approach
	Type of risk		Equity risk
	Country of the market		BELGIUM
	Prudential portfolio		Trading book
s003 r130 c070	Metric		Total risk exposure amount [mi]
	Base		Exposures
	Main category		Options and warrants
	Approach		Scenario matrix approach
	Type of risk		Equity risk
	Country of the market		BELGIUM
	Prudential portfolio		Trading book
s004 r010 c060	Metric		Own funds requirements [mi]
	Base		Exposures
	Main category		Instruments subject to market risk
	Approach		Standardised approach for equity risk
	Type of risk		Equity risk
	Country of the market		BULGARIA
	Prudential portfolio		Trading book
s004 r010 c070	Metric		Total risk exposure amount [mi]
	Base		Exposures
	Main category		Instruments subject to market risk
	Approach		Standardised approach for equity risk
	Type of risk		Equity risk
	Country of the market		BULGARIA
	Prudential portfolio		Trading book
s004 r020 c010	Metric		Value used for market risk, gross [mi]
	Base		Exposures
	Main category		Instruments subject to market risk
	Approach		Approach for general risk for equities
	Type of risk		General risk for equity instruments
	Country of the market		BULGARIA
	Positions in the instrument		Long position
	Prudential portfolio		Trading book

s004 r020 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	BULGARIA
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s004 r020 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	BULGARIA
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s004 r020 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	BULGARIA
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s004 r020 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	BULGARIA
	Positions in the instrument	Not applicable/All positions
	Prudential portfolio	Trading book
s004 r020 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	BULGARIA
	Prudential portfolio	Trading book
s004 r021 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Derivatives
	Approach	Approach for general risk for equities

s004 r021 c010	Type of risk		General risk for equity instruments
	Country of the market		BULGARIA
	Positions in the instrument		Long position
	Prudential portfolio		Trading book
s004 r021 c020	Metric		Value used for market risk, gross [mi]
	Base		Exposures
	Main category		Derivatives
	Approach		Approach for general risk for equities
	Type of risk		General risk for equity instruments
	Country of the market		BULGARIA
	Positions in the instrument		Short position
	Prudential portfolio		Trading book
s004 r022 c010	Metric		Value used for market risk, gross [mi]
	Base		Exposures
	Main category		Assets and liabilities other than derivatives
	Approach		Approach for general risk for equities
	Type of risk		General risk for equity instruments
	Country of the market		BULGARIA
	Positions in the instrument		Long position
	Prudential portfolio		Trading book
s004 r022 c020	Metric		Value used for market risk, gross [mi]
	Base		Exposures
	Main category		Assets and liabilities other than derivatives
	Approach		Approach for general risk for equities
	Type of risk		General risk for equity instruments
	Country of the market		BULGARIA
	Positions in the instrument		Short position
	Prudential portfolio		Trading book
s004 r030 c010	Metric		Value used for market risk, gross [mi]
	Base		Exposures
	Main category		Stock index futures
	Approach		Approach for general risk for equities
	Type of risk		General risk for equity instruments
	Country of the market		BULGARIA
	Positions in the instrument		Long position
	Prudential portfolio		Trading book
s004 r030 c020	Metric		Value used for market risk, gross [mi]
	Base		Exposures
	Main category		Stock index futures
	Approach		Approach for general risk for equities
	Type of risk		General risk for equity instruments
	Country of the market		BULGARIA
	Positions in the instrument		Short position

s004 r030 c020	Prudential portfolio	Trading book

s004 r030 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Stock index futures
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	BULGARIA
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

s004 r030 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Stock index futures
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	BULGARIA
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

s004 r040 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk other than stock-index futures
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	BULGARIA
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

s004 r040 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk other than stock-index futures
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	BULGARIA
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

s004 r040 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments subject to market risk other than stock-index futures
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	BULGARIA
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

s004 r040 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures

s004 r040 c040	Main category	Instruments subject to market risk other than stock-index futures
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	BULGARIA
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s004 r050 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for equities
	Type of risk	Specific risk for equity instruments
	Country of the market	BULGARIA
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s004 r050 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for equities
	Type of risk	Specific risk for equity instruments
	Country of the market	BULGARIA
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s004 r050 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for equities
	Type of risk	Specific risk for equity instruments
	Country of the market	BULGARIA
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s004 r050 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for equities
	Type of risk	Specific risk for equity instruments
	Country of the market	BULGARIA
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s004 r050 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for equities
	Type of risk	Specific risk for equity instruments

s004 r050 c050	Country of the market	BULGARIA
	Positions in the instrument	Not applicable/All positions
	Prudential portfolio	Trading book
s004 r050 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for equities
	Type of risk	Specific risk for equity instruments
	Country of the market	BULGARIA
	Prudential portfolio	Trading book
s004 r080 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	CIUs
	Approach	Particular approach for CIUs reported as equity
	Type of risk	Market not look-through CIUs risk
	Country of the market	BULGARIA
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s004 r080 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	CIUs
	Approach	Particular approach for CIUs reported as equity
	Type of risk	Market not look-through CIUs risk
	Country of the market	BULGARIA
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s004 r080 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	CIUs
	Approach	Particular approach for CIUs reported as equity
	Type of risk	Market not look-through CIUs risk
	Country of the market	BULGARIA
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s004 r080 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	CIUs
	Approach	Particular approach for CIUs reported as equity
	Type of risk	Market not look-through CIUs risk
	Country of the market	BULGARIA
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s004 r080 c050	Metric	Value used for market risk, subject to capital charge [mi]

s004 r080 c050

Base	Exposures
Main category	CIUs
Approach	Particular approach for CIUs reported as equity
Type of risk	Market not look-through CIUs risk
Country of the market	BULGARIA
Positions in the instrument	Not applicable/All positions
Prudential portfolio	Trading book

s004 r080 c060

Metric	Own funds requirements [mi]
Base	Exposures
Main category	CIUs
Approach	Particular approach for CIUs reported as equity
Type of risk	Market not look-through CIUs risk
Country of the market	BULGARIA
Prudential portfolio	Trading book

s004 r090 c060

Metric	Own funds requirements [mi]
Base	Exposures
Main category	Options and warrants
Approach	Approaches for options
Type of risk	Equity risk
Country of the market	BULGARIA
Prudential portfolio	Trading book

s004 r100 c010

Metric	Value used for market risk, gross [mi]
Base	Exposures
Main category	Options and warrants
Approach	Simplified method
Type of risk	Equity risk
Country of the market	BULGARIA
Positions in the instrument	Long position
Prudential portfolio	Trading book

s004 r100 c020

Metric	Value used for market risk, gross [mi]
Base	Exposures
Main category	Options and warrants
Approach	Simplified method
Type of risk	Equity risk
Country of the market	BULGARIA
Positions in the instrument	Short position
Prudential portfolio	Trading book

s004 r100 c030

Metric	Value used for market risk, net [mi]
Base	Exposures
Main category	Options and warrants
Approach	Simplified method
Type of risk	Equity risk
Country of the market	BULGARIA

| s004 r100 c030 | Positions in the instrument | Long position |
| | Prudential portfolio | Trading book |

s004 r100 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Equity risk
	Country of the market	BULGARIA
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

s004 r100 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Equity risk
	Country of the market	BULGARIA
	Positions in the instrument	Not applicable/All positions
	Prudential portfolio	Trading book

s004 r100 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Equity risk
	Country of the market	BULGARIA
	Prudential portfolio	Trading book

s004 r100 c070	Metric	Total risk exposure amount [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Equity risk
	Country of the market	BULGARIA
	Prudential portfolio	Trading book

s004 r110 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Equity risk
	Country of the market	BULGARIA
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

s004 r110 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Options and warrants

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s004 r110 c020	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Equity risk
	Country of the market	BULGARIA
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s004 r110 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Equity risk
	Country of the market	BULGARIA
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s004 r110 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Equity risk
	Country of the market	BULGARIA
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s004 r110 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Equity risk
	Country of the market	BULGARIA
	Positions in the instrument	Not applicable/All positions
	Prudential portfolio	Trading book
s004 r110 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Equity risk
	Country of the market	BULGARIA
	Prudential portfolio	Trading book
s004 r110 c070	Metric	Total risk exposure amount [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Equity risk
	Country of the market	BULGARIA
	Prudential portfolio	Trading book

s004 r120 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Equity risk
	Country of the market	BULGARIA
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s004 r120 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Equity risk
	Country of the market	BULGARIA
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s004 r120 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Equity risk
	Country of the market	BULGARIA
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s004 r120 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Equity risk
	Country of the market	BULGARIA
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s004 r120 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Equity risk
	Country of the market	BULGARIA
	Positions in the instrument	Not applicable/All positions
	Prudential portfolio	Trading book
s004 r120 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Options and warrants

s004 r120 c060	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Equity risk
	Country of the market	BULGARIA
	Prudential portfolio	Trading book
s004 r120 c070	Metric	Total risk exposure amount [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Equity risk
	Country of the market	BULGARIA
	Prudential portfolio	Trading book
s004 r130 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Equity risk
	Country of the market	BULGARIA
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s004 r130 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Equity risk
	Country of the market	BULGARIA
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s004 r130 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Equity risk
	Country of the market	BULGARIA
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s004 r130 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Equity risk
	Country of the market	BULGARIA
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

s004 r130 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Equity risk
	Country of the market	BULGARIA
	Positions in the instrument	Not applicable/All positions
	Prudential portfolio	Trading book
s004 r130 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Equity risk
	Country of the market	BULGARIA
	Prudential portfolio	Trading book
s004 r130 c070	Metric	Total risk exposure amount [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Equity risk
	Country of the market	BULGARIA
	Prudential portfolio	Trading book
s005 r010 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Standardised approach for equity risk
	Type of risk	Equity risk
	Country of the market	CYPRUS
	Prudential portfolio	Trading book
s005 r010 c070	Metric	Total risk exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Standardised approach for equity risk
	Type of risk	Equity risk
	Country of the market	CYPRUS
	Prudential portfolio	Trading book
s005 r020 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	CYPRUS
	Positions in the instrument	Long position

s005 r020 c010	Prudential portfolio	Trading book

s005 r020 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	CYPRUS
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

s005 r020 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	CYPRUS
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

s005 r020 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	CYPRUS
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

s005 r020 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	CYPRUS
	Positions in the instrument	Not applicable/All positions
	Prudential portfolio	Trading book

s005 r020 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	CYPRUS
	Prudential portfolio	Trading book

s005 r021 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Derivatives

s005 r021 c010	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	CYPRUS
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s005 r021 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Derivatives
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	CYPRUS
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s005 r022 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Assets and liabilities other than derivatives
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	CYPRUS
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s005 r022 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Assets and liabilities other than derivatives
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	CYPRUS
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s005 r030 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Stock index futures
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	CYPRUS
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s005 r030 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Stock index futures
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	CYPRUS

s005 r030 c020

Positions in the instrument	Short position
Prudential portfolio	Trading book

s005 r030 c030

Metric	Value used for market risk, net [mi]
Base	Exposures
Main category	Stock index futures
Approach	Approach for general risk for equities
Type of risk	General risk for equity instruments
Country of the market	CYPRUS
Positions in the instrument	Long position
Prudential portfolio	Trading book

s005 r030 c040

Metric	Value used for market risk, net [mi]
Base	Exposures
Main category	Stock index futures
Approach	Approach for general risk for equities
Type of risk	General risk for equity instruments
Country of the market	CYPRUS
Positions in the instrument	Short position
Prudential portfolio	Trading book

s005 r040 c010

Metric	Value used for market risk, gross [mi]
Base	Exposures
Main category	Instruments subject to market risk other than stock-index futures
Approach	Approach for general risk for equities
Type of risk	General risk for equity instruments
Country of the market	CYPRUS
Positions in the instrument	Long position
Prudential portfolio	Trading book

s005 r040 c020

Metric	Value used for market risk, gross [mi]
Base	Exposures
Main category	Instruments subject to market risk other than stock-index futures
Approach	Approach for general risk for equities
Type of risk	General risk for equity instruments
Country of the market	CYPRUS
Positions in the instrument	Short position
Prudential portfolio	Trading book

s005 r040 c030

Metric	Value used for market risk, net [mi]
Base	Exposures
Main category	Instruments subject to market risk other than stock-index futures
Approach	Approach for general risk for equities
Type of risk	General risk for equity instruments
Country of the market	CYPRUS
Positions in the instrument	Long position
Prudential portfolio	Trading book

s005 r040 c040

Metric	Value used for market risk, net [mi]

s005 r040 c040	Base	Exposures
	Main category	Instruments subject to market risk other than stock-index futures
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	CYPRUS
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s005 r050 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for equities
	Type of risk	Specific risk for equity instruments
	Country of the market	CYPRUS
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s005 r050 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for equities
	Type of risk	Specific risk for equity instruments
	Country of the market	CYPRUS
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s005 r050 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for equities
	Type of risk	Specific risk for equity instruments
	Country of the market	CYPRUS
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s005 r050 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for equities
	Type of risk	Specific risk for equity instruments
	Country of the market	CYPRUS
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s005 r050 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for equities

s005 r050 c050	Type of risk	Specific risk for equity instruments
	Country of the market	CYPRUS
	Positions in the instrument	Not applicable/All positions
	Prudential portfolio	Trading book
s005 r050 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for equities
	Type of risk	Specific risk for equity instruments
	Country of the market	CYPRUS
	Prudential portfolio	Trading book
s005 r080 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	CIUs
	Approach	Particular approach for CIUs reported as equity
	Type of risk	Market not look-through CIUs risk
	Country of the market	CYPRUS
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s005 r080 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	CIUs
	Approach	Particular approach for CIUs reported as equity
	Type of risk	Market not look-through CIUs risk
	Country of the market	CYPRUS
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s005 r080 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	CIUs
	Approach	Particular approach for CIUs reported as equity
	Type of risk	Market not look-through CIUs risk
	Country of the market	CYPRUS
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s005 r080 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	CIUs
	Approach	Particular approach for CIUs reported as equity
	Type of risk	Market not look-through CIUs risk
	Country of the market	CYPRUS
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

s005 r080 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Base	Exposures
	Main category	CIUs
	Approach	Particular approach for CIUs reported as equity
	Type of risk	Market not look-through CIUs risk
	Country of the market	CYPRUS
	Positions in the instrument	Not applicable/All positions
	Prudential portfolio	Trading book
s005 r080 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	CIUs
	Approach	Particular approach for CIUs reported as equity
	Type of risk	Market not look-through CIUs risk
	Country of the market	CYPRUS
	Prudential portfolio	Trading book
s005 r090 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Approaches for options
	Type of risk	Equity risk
	Country of the market	CYPRUS
	Prudential portfolio	Trading book
s005 r100 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Equity risk
	Country of the market	CYPRUS
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s005 r100 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Equity risk
	Country of the market	CYPRUS
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s005 r100 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Equity risk

s005 r100 c030	Country of the market	CYPRUS
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s005 r100 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Equity risk
	Country of the market	CYPRUS
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s005 r100 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Equity risk
	Country of the market	CYPRUS
	Positions in the instrument	Not applicable/All positions
	Prudential portfolio	Trading book
s005 r100 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Equity risk
	Country of the market	CYPRUS
	Prudential portfolio	Trading book
s005 r100 c070	Metric	Total risk exposure amount [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Equity risk
	Country of the market	CYPRUS
	Prudential portfolio	Trading book
s005 r110 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Equity risk
	Country of the market	CYPRUS
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s005 r110 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures

s005 r110 c020	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Equity risk
	Country of the market	CYPRUS
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s005 r110 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Equity risk
	Country of the market	CYPRUS
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s005 r110 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Equity risk
	Country of the market	CYPRUS
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s005 r110 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Equity risk
	Country of the market	CYPRUS
	Positions in the instrument	Not applicable/All positions
	Prudential portfolio	Trading book
s005 r110 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Equity risk
	Country of the market	CYPRUS
	Prudential portfolio	Trading book
s005 r110 c070	Metric	Total risk exposure amount [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Equity risk
	Country of the market	CYPRUS

s005 r110 c070	Prudential portfolio	Trading book
s005 r120 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Equity risk
	Country of the market	CYPRUS
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s005 r120 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Equity risk
	Country of the market	CYPRUS
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s005 r120 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Equity risk
	Country of the market	CYPRUS
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s005 r120 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Equity risk
	Country of the market	CYPRUS
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s005 r120 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Equity risk
	Country of the market	CYPRUS
	Positions in the instrument	Not applicable/All positions
	Prudential portfolio	Trading book
s005 r120 c060	Metric	Own funds requirements [mi]
	Base	Exposures

s005 r120 c060	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Equity risk
	Country of the market	CYPRUS
	Prudential portfolio	Trading book
s005 r120 c070	Metric	Total risk exposure amount [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Equity risk
	Country of the market	CYPRUS
	Prudential portfolio	Trading book
s005 r130 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Equity risk
	Country of the market	CYPRUS
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s005 r130 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Equity risk
	Country of the market	CYPRUS
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s005 r130 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Equity risk
	Country of the market	CYPRUS
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s005 r130 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Equity risk
	Country of the market	CYPRUS
	Positions in the instrument	Short position

s005 r130 c040	Prudential portfolio		Trading book

s005 r130 c050	Metric		Value used for market risk, subject to capital charge [mi]
	Base		Exposures
	Main category		Options and warrants
	Approach		Scenario matrix approach
	Type of risk		Equity risk
	Country of the market		CYPRUS
	Positions in the instrument		Not applicable/All positions
	Prudential portfolio		Trading book

s005 r130 c060	Metric		Own funds requirements [mi]
	Base		Exposures
	Main category		Options and warrants
	Approach		Scenario matrix approach
	Type of risk		Equity risk
	Country of the market		CYPRUS
	Prudential portfolio		Trading book

s005 r130 c070	Metric		Total risk exposure amount [mi]
	Base		Exposures
	Main category		Options and warrants
	Approach		Scenario matrix approach
	Type of risk		Equity risk
	Country of the market		CYPRUS
	Prudential portfolio		Trading book

s006 r010 c060	Metric		Own funds requirements [mi]
	Base		Exposures
	Main category		Instruments subject to market risk
	Approach		Standardised approach for equity risk
	Type of risk		Equity risk
	Country of the market		CZECH REPUBLIC
	Prudential portfolio		Trading book

s006 r010 c070	Metric		Total risk exposure amount [mi]
	Base		Exposures
	Main category		Instruments subject to market risk
	Approach		Standardised approach for equity risk
	Type of risk		Equity risk
	Country of the market		CZECH REPUBLIC
	Prudential portfolio		Trading book

s006 r020 c010	Metric		Value used for market risk, gross [mi]
	Base		Exposures
	Main category		Instruments subject to market risk
	Approach		Approach for general risk for equities
	Type of risk		General risk for equity instruments
	Country of the market		CZECH REPUBLIC

s006 r020 c010	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s006 r020 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	CZECH REPUBLIC
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s006 r020 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	CZECH REPUBLIC
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s006 r020 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	CZECH REPUBLIC
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s006 r020 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	CZECH REPUBLIC
	Positions in the instrument	Not applicable/All positions
	Prudential portfolio	Trading book
s006 r020 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	CZECH REPUBLIC
	Prudential portfolio	Trading book
s006 r021 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures

s006 r021 c010	Main category	Derivatives
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	CZECH REPUBLIC
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s006 r021 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Derivatives
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	CZECH REPUBLIC
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s006 r022 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Assets and liabilities other than derivatives
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	CZECH REPUBLIC
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s006 r022 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Assets and liabilities other than derivatives
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	CZECH REPUBLIC
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s006 r030 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Stock index futures
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	CZECH REPUBLIC
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s006 r030 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Stock index futures
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments

s006 r030 c020	Country of the market	CZECH REPUBLIC
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

s006 r030 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Stock index futures
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	CZECH REPUBLIC
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

s006 r030 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Stock index futures
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	CZECH REPUBLIC
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

s006 r040 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk other than stock-index futures
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	CZECH REPUBLIC
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

s006 r040 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk other than stock-index futures
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	CZECH REPUBLIC
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

s006 r040 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments subject to market risk other than stock-index futures
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	CZECH REPUBLIC
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

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s006 r040 c040		
	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments subject to market risk other than stock-index futures
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	CZECH REPUBLIC
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s006 r050 c010		
	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for equities
	Type of risk	Specific risk for equity instruments
	Country of the market	CZECH REPUBLIC
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s006 r050 c020		
	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for equities
	Type of risk	Specific risk for equity instruments
	Country of the market	CZECH REPUBLIC
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s006 r050 c030		
	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for equities
	Type of risk	Specific risk for equity instruments
	Country of the market	CZECH REPUBLIC
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s006 r050 c040		
	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for equities
	Type of risk	Specific risk for equity instruments
	Country of the market	CZECH REPUBLIC
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s006 r050 c050		
	Metric	Value used for market risk, subject to capital charge [mi]
	Base	Exposures
	Main category	Instruments subject to market risk

s006 r050 c050	Approach	Approach for specific risk for equities
	Type of risk	Specific risk for equity instruments
	Country of the market	CZECH REPUBLIC
	Positions in the instrument	Not applicable/All positions
	Prudential portfolio	Trading book
s006 r050 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for equities
	Type of risk	Specific risk for equity instruments
	Country of the market	CZECH REPUBLIC
	Prudential portfolio	Trading book
s006 r080 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	CIUs
	Approach	Particular approach for CIUs reported as equity
	Type of risk	Market not look-through CIUs risk
	Country of the market	CZECH REPUBLIC
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s006 r080 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	CIUs
	Approach	Particular approach for CIUs reported as equity
	Type of risk	Market not look-through CIUs risk
	Country of the market	CZECH REPUBLIC
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s006 r080 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	CIUs
	Approach	Particular approach for CIUs reported as equity
	Type of risk	Market not look-through CIUs risk
	Country of the market	CZECH REPUBLIC
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s006 r080 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	CIUs
	Approach	Particular approach for CIUs reported as equity
	Type of risk	Market not look-through CIUs risk
	Country of the market	CZECH REPUBLIC
	Positions in the instrument	Short position

s006 r080 c040	Prudential portfolio		Trading book
s006 r080 c050	Metric		Value used for market risk, subject to capital charge [mi]
	Base		Exposures
	Main category		CIUs
	Approach		Particular approach for CIUs reported as equity
	Type of risk		Market not look-through CIUs risk
	Country of the market		CZECH REPUBLIC
	Positions in the instrument		Not applicable/All positions
	Prudential portfolio		Trading book
s006 r080 c060	Metric		Own funds requirements [mi]
	Base		Exposures
	Main category		CIUs
	Approach		Particular approach for CIUs reported as equity
	Type of risk		Market not look-through CIUs risk
	Country of the market		CZECH REPUBLIC
	Prudential portfolio		Trading book
s006 r090 c060	Metric		Own funds requirements [mi]
	Base		Exposures
	Main category		Options and warrants
	Approach		Approaches for options
	Type of risk		Equity risk
	Country of the market		CZECH REPUBLIC
	Prudential portfolio		Trading book
s006 r100 c010	Metric		Value used for market risk, gross [mi]
	Base		Exposures
	Main category		Options and warrants
	Approach		Simplified method
	Type of risk		Equity risk
	Country of the market		CZECH REPUBLIC
	Positions in the instrument		Long position
	Prudential portfolio		Trading book
s006 r100 c020	Metric		Value used for market risk, gross [mi]
	Base		Exposures
	Main category		Options and warrants
	Approach		Simplified method
	Type of risk		Equity risk
	Country of the market		CZECH REPUBLIC
	Positions in the instrument		Short position
	Prudential portfolio		Trading book
s006 r100 c030	Metric		Value used for market risk, net [mi]
	Base		Exposures
	Main category		Options and warrants
	Approach		Simplified method

s006 r100 c030	Type of risk	Equity risk
	Country of the market	CZECH REPUBLIC
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s006 r100 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Equity risk
	Country of the market	CZECH REPUBLIC
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s006 r100 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Equity risk
	Country of the market	CZECH REPUBLIC
	Positions in the instrument	Not applicable/All positions
	Prudential portfolio	Trading book
s006 r100 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Equity risk
	Country of the market	CZECH REPUBLIC
	Prudential portfolio	Trading book
s006 r100 c070	Metric	Total risk exposure amount [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Equity risk
	Country of the market	CZECH REPUBLIC
	Prudential portfolio	Trading book
s006 r110 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Equity risk
	Country of the market	CZECH REPUBLIC
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s006 r110 c020	Metric	Value used for market risk, gross [mi]

s006 r110 c020	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Equity risk
	Country of the market	CZECH REPUBLIC
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s006 r110 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Equity risk
	Country of the market	CZECH REPUBLIC
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s006 r110 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Equity risk
	Country of the market	CZECH REPUBLIC
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s006 r110 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Equity risk
	Country of the market	CZECH REPUBLIC
	Positions in the instrument	Not applicable/All positions
	Prudential portfolio	Trading book
s006 r110 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Equity risk
	Country of the market	CZECH REPUBLIC
	Prudential portfolio	Trading book
s006 r110 c070	Metric	Total risk exposure amount [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Equity risk

| s006 r110 c070 | Country of the market | CZECH REPUBLIC |
| | Prudential portfolio | Trading book |

s006 r120 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Equity risk
	Country of the market	CZECH REPUBLIC
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

s006 r120 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Equity risk
	Country of the market	CZECH REPUBLIC
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

s006 r120 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Equity risk
	Country of the market	CZECH REPUBLIC
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

s006 r120 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Equity risk
	Country of the market	CZECH REPUBLIC
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

s006 r120 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Equity risk
	Country of the market	CZECH REPUBLIC
	Positions in the instrument	Not applicable/All positions
	Prudential portfolio	Trading book

| s006 r120 c060 | Metric | Own funds requirements [mi] |

s006 r120 c060	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Equity risk
	Country of the market	CZECH REPUBLIC
	Prudential portfolio	Trading book
s006 r120 c070	Metric	Total risk exposure amount [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Equity risk
	Country of the market	CZECH REPUBLIC
	Prudential portfolio	Trading book
s006 r130 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Equity risk
	Country of the market	CZECH REPUBLIC
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s006 r130 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Equity risk
	Country of the market	CZECH REPUBLIC
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s006 r130 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Equity risk
	Country of the market	CZECH REPUBLIC
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s006 r130 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Equity risk
	Country of the market	CZECH REPUBLIC

s006 r130 c040	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s006 r130 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Equity risk
	Country of the market	CZECH REPUBLIC
	Positions in the instrument	Not applicable/All positions
	Prudential portfolio	Trading book
s006 r130 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Equity risk
	Country of the market	CZECH REPUBLIC
	Prudential portfolio	Trading book
s006 r130 c070	Metric	Total risk exposure amount [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Equity risk
	Country of the market	CZECH REPUBLIC
	Prudential portfolio	Trading book
s007 r010 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Standardised approach for equity risk
	Type of risk	Equity risk
	Country of the market	DENMARK
	Prudential portfolio	Trading book
s007 r010 c070	Metric	Total risk exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Standardised approach for equity risk
	Type of risk	Equity risk
	Country of the market	DENMARK
	Prudential portfolio	Trading book
s007 r020 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments

s007 r020 c010	Country of the market	DENMARK
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

s007 r020 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	DENMARK
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

s007 r020 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	DENMARK
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

s007 r020 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	DENMARK
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

s007 r020 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	DENMARK
	Positions in the instrument	Not applicable/All positions
	Prudential portfolio	Trading book

s007 r020 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	DENMARK
	Prudential portfolio	Trading book

| s007 r021 c010 | Metric | Value used for market risk, gross [mi] |

s007 r021 c010	Base	Exposures
	Main category	Derivatives
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	DENMARK
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s007 r021 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Derivatives
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	DENMARK
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s007 r022 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Assets and liabilities other than derivatives
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	DENMARK
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s007 r022 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Assets and liabilities other than derivatives
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	DENMARK
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s007 r030 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Stock index futures
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	DENMARK
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s007 r030 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Stock index futures
	Approach	Approach for general risk for equities

s007 r030 c020	Type of risk	General risk for equity instruments
	Country of the market	DENMARK
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s007 r030 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Stock index futures
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	DENMARK
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s007 r030 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Stock index futures
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	DENMARK
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s007 r040 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk other than stock-index futures
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	DENMARK
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s007 r040 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk other than stock-index futures
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	DENMARK
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s007 r040 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments subject to market risk other than stock-index futures
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	DENMARK
	Positions in the instrument	Long position

s007 r040 c030	Prudential portfolio		Trading book
s007 r040 c040	Metric		Value used for market risk, net [mi]
	Base		Exposures
	Main category		Instruments subject to market risk other than stock-index futures
	Approach		Approach for general risk for equities
	Type of risk		General risk for equity instruments
	Country of the market		DENMARK
	Positions in the instrument		Short position
	Prudential portfolio		Trading book
s007 r050 c010	Metric		Value used for market risk, gross [mi]
	Base		Exposures
	Main category		Instruments subject to market risk
	Approach		Approach for specific risk for equities
	Type of risk		Specific risk for equity instruments
	Country of the market		DENMARK
	Positions in the instrument		Long position
	Prudential portfolio		Trading book
s007 r050 c020	Metric		Value used for market risk, gross [mi]
	Base		Exposures
	Main category		Instruments subject to market risk
	Approach		Approach for specific risk for equities
	Type of risk		Specific risk for equity instruments
	Country of the market		DENMARK
	Positions in the instrument		Short position
	Prudential portfolio		Trading book
s007 r050 c030	Metric		Value used for market risk, net [mi]
	Base		Exposures
	Main category		Instruments subject to market risk
	Approach		Approach for specific risk for equities
	Type of risk		Specific risk for equity instruments
	Country of the market		DENMARK
	Positions in the instrument		Long position
	Prudential portfolio		Trading book
s007 r050 c040	Metric		Value used for market risk, net [mi]
	Base		Exposures
	Main category		Instruments subject to market risk
	Approach		Approach for specific risk for equities
	Type of risk		Specific risk for equity instruments
	Country of the market		DENMARK
	Positions in the instrument		Short position
	Prudential portfolio		Trading book
s007 r050 c050	Metric		Value used for market risk, subject to capital charge [mi]
	Base		Exposures

s007 r050 c050		
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for equities
	Type of risk	Specific risk for equity instruments
	Country of the market	DENMARK
	Positions in the instrument	Not applicable/All positions
	Prudential portfolio	Trading book

s007 r050 c060		
	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for equities
	Type of risk	Specific risk for equity instruments
	Country of the market	DENMARK
	Prudential portfolio	Trading book

s007 r080 c010		
	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	CIUs
	Approach	Particular approach for CIUs reported as equity
	Type of risk	Market not look-through CIUs risk
	Country of the market	DENMARK
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

s007 r080 c020		
	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	CIUs
	Approach	Particular approach for CIUs reported as equity
	Type of risk	Market not look-through CIUs risk
	Country of the market	DENMARK
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

s007 r080 c030		
	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	CIUs
	Approach	Particular approach for CIUs reported as equity
	Type of risk	Market not look-through CIUs risk
	Country of the market	DENMARK
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

s007 r080 c040		
	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	CIUs
	Approach	Particular approach for CIUs reported as equity
	Type of risk	Market not look-through CIUs risk
	Country of the market	DENMARK

s007 r080 c040	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s007 r080 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Base	Exposures
	Main category	CIUs
	Approach	Particular approach for CIUs reported as equity
	Type of risk	Market not look-through CIUs risk
	Country of the market	DENMARK
	Positions in the instrument	Not applicable/All positions
	Prudential portfolio	Trading book
s007 r080 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	CIUs
	Approach	Particular approach for CIUs reported as equity
	Type of risk	Market not look-through CIUs risk
	Country of the market	DENMARK
	Prudential portfolio	Trading book
s007 r090 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Approaches for options
	Type of risk	Equity risk
	Country of the market	DENMARK
	Prudential portfolio	Trading book
s007 r100 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Equity risk
	Country of the market	DENMARK
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s007 r100 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Equity risk
	Country of the market	DENMARK
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s007 r100 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Options and warrants

s007 r100 c030	Approach	Simplified method	
	Type of risk	Equity risk	
	Country of the market	DENMARK	
	Positions in the instrument	Long position	
	Prudential portfolio	Trading book	
s007 r100 c040	Metric	Value used for market risk, net [mi]	
	Base	Exposures	
	Main category	Options and warrants	
	Approach	Simplified method	
	Type of risk	Equity risk	
	Country of the market	DENMARK	
	Positions in the instrument	Short position	
	Prudential portfolio	Trading book	
s007 r100 c050	Metric	Value used for market risk, subject to capital charge [mi]	
	Base	Exposures	
	Main category	Options and warrants	
	Approach	Simplified method	
	Type of risk	Equity risk	
	Country of the market	DENMARK	
	Positions in the instrument	Not applicable/All positions	
	Prudential portfolio	Trading book	
s007 r100 c060	Metric	Own funds requirements [mi]	
	Base	Exposures	
	Main category	Options and warrants	
	Approach	Simplified method	
	Type of risk	Equity risk	
	Country of the market	DENMARK	
	Prudential portfolio	Trading book	
s007 r100 c070	Metric	Total risk exposure amount [mi]	
	Base	Exposures	
	Main category	Options and warrants	
	Approach	Simplified method	
	Type of risk	Equity risk	
	Country of the market	DENMARK	
	Prudential portfolio	Trading book	
s007 r110 c010	Metric	Value used for market risk, gross [mi]	
	Base	Exposures	
	Main category	Options and warrants	
	Approach	Delta plus approach, additional requirements for gamma risk	
	Type of risk	Equity risk	
	Country of the market	DENMARK	
	Positions in the instrument	Long position	
	Prudential portfolio	Trading book	

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s007 r110 c020

Metric	Value used for market risk, gross [mi]
Base	Exposures
Main category	Options and warrants
Approach	Delta plus approach, additional requirements for gamma risk
Type of risk	Equity risk
Country of the market	DENMARK
Positions in the instrument	Short position
Prudential portfolio	Trading book

s007 r110 c030

Metric	Value used for market risk, net [mi]
Base	Exposures
Main category	Options and warrants
Approach	Delta plus approach, additional requirements for gamma risk
Type of risk	Equity risk
Country of the market	DENMARK
Positions in the instrument	Long position
Prudential portfolio	Trading book

s007 r110 c040

Metric	Value used for market risk, net [mi]
Base	Exposures
Main category	Options and warrants
Approach	Delta plus approach, additional requirements for gamma risk
Type of risk	Equity risk
Country of the market	DENMARK
Positions in the instrument	Short position
Prudential portfolio	Trading book

s007 r110 c050

Metric	Value used for market risk, subject to capital charge [mi]
Base	Exposures
Main category	Options and warrants
Approach	Delta plus approach, additional requirements for gamma risk
Type of risk	Equity risk
Country of the market	DENMARK
Positions in the instrument	Not applicable/All positions
Prudential portfolio	Trading book

s007 r110 c060

Metric	Own funds requirements [mi]
Base	Exposures
Main category	Options and warrants
Approach	Delta plus approach, additional requirements for gamma risk
Type of risk	Equity risk
Country of the market	DENMARK
Prudential portfolio	Trading book

s007 r110 c070

Metric	Total risk exposure amount [mi]
Base	Exposures
Main category	Options and warrants
Approach	Delta plus approach, additional requirements for gamma risk

s007 r110 c070	Type of risk	Equity risk
	Country of the market	DENMARK
	Prudential portfolio	Trading book

s007 r120 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Equity risk
	Country of the market	DENMARK
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

s007 r120 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Equity risk
	Country of the market	DENMARK
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

s007 r120 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Equity risk
	Country of the market	DENMARK
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

s007 r120 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Equity risk
	Country of the market	DENMARK
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

s007 r120 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Equity risk
	Country of the market	DENMARK
	Positions in the instrument	Not applicable/All positions
	Prudential portfolio	Trading book

s007 r120 c060

Metric	Own funds requirements [mi]
Base	Exposures
Main category	Options and warrants
Approach	Delta plus approach, additional requirements for vega risk
Type of risk	Equity risk
Country of the market	DENMARK
Prudential portfolio	Trading book

s007 r120 c070

Metric	Total risk exposure amount [mi]
Base	Exposures
Main category	Options and warrants
Approach	Delta plus approach, additional requirements for vega risk
Type of risk	Equity risk
Country of the market	DENMARK
Prudential portfolio	Trading book

s007 r130 c010

Metric	Value used for market risk, gross [mi]
Base	Exposures
Main category	Options and warrants
Approach	Scenario matrix approach
Type of risk	Equity risk
Country of the market	DENMARK
Positions in the instrument	Long position
Prudential portfolio	Trading book

s007 r130 c020

Metric	Value used for market risk, gross [mi]
Base	Exposures
Main category	Options and warrants
Approach	Scenario matrix approach
Type of risk	Equity risk
Country of the market	DENMARK
Positions in the instrument	Short position
Prudential portfolio	Trading book

s007 r130 c030

Metric	Value used for market risk, net [mi]
Base	Exposures
Main category	Options and warrants
Approach	Scenario matrix approach
Type of risk	Equity risk
Country of the market	DENMARK
Positions in the instrument	Long position
Prudential portfolio	Trading book

s007 r130 c040

Metric	Value used for market risk, net [mi]
Base	Exposures
Main category	Options and warrants
Approach	Scenario matrix approach
Type of risk	Equity risk

s007 r130 c040	Country of the market	DENMARK
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

s007 r130 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Equity risk
	Country of the market	DENMARK
	Positions in the instrument	Not applicable/All positions
	Prudential portfolio	Trading book

s007 r130 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Equity risk
	Country of the market	DENMARK
	Prudential portfolio	Trading book

s007 r130 c070	Metric	Total risk exposure amount [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Equity risk
	Country of the market	DENMARK
	Prudential portfolio	Trading book

s008 r010 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Standardised approach for equity risk
	Type of risk	Equity risk
	Country of the market	ESTONIA
	Prudential portfolio	Trading book

s008 r010 c070	Metric	Total risk exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Standardised approach for equity risk
	Type of risk	Equity risk
	Country of the market	ESTONIA
	Prudential portfolio	Trading book

s008 r020 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for general risk for equities

s008 r020 c010	Type of risk	General risk for equity instruments
	Country of the market	ESTONIA
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s008 r020 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	ESTONIA
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s008 r020 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	ESTONIA
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s008 r020 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	ESTONIA
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s008 r020 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	ESTONIA
	Positions in the instrument	Not applicable/All positions
	Prudential portfolio	Trading book
s008 r020 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	ESTONIA
	Prudential portfolio	Trading book

s008 r021 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Derivatives
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	ESTONIA
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s008 r021 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Derivatives
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	ESTONIA
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s008 r022 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Assets and liabilities other than derivatives
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	ESTONIA
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s008 r022 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Assets and liabilities other than derivatives
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	ESTONIA
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s008 r030 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Stock index futures
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	ESTONIA
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s008 r030 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Stock index futures

s008 r030 c020	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	ESTONIA
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s008 r030 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Stock index futures
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	ESTONIA
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s008 r030 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Stock index futures
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	ESTONIA
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s008 r040 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk other than stock-index futures
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	ESTONIA
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s008 r040 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk other than stock-index futures
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	ESTONIA
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s008 r040 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments subject to market risk other than stock-index futures
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	ESTONIA

s008 r040 c030	Positions in the instrument	Long position
	Prudential portfolio	Trading book

s008 r040 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments subject to market risk other than stock-index futures
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	ESTONIA
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

s008 r050 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for equities
	Type of risk	Specific risk for equity instruments
	Country of the market	ESTONIA
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

s008 r050 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for equities
	Type of risk	Specific risk for equity instruments
	Country of the market	ESTONIA
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

s008 r050 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for equities
	Type of risk	Specific risk for equity instruments
	Country of the market	ESTONIA
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

s008 r050 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for equities
	Type of risk	Specific risk for equity instruments
	Country of the market	ESTONIA
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

s008 r050 c050	Metric	Value used for market risk, subject to capital charge [mi]

s008 r050 c050	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for equities
	Type of risk	Specific risk for equity instruments
	Country of the market	ESTONIA
	Positions in the instrument	Not applicable/All positions
	Prudential portfolio	Trading book
s008 r050 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for equities
	Type of risk	Specific risk for equity instruments
	Country of the market	ESTONIA
	Prudential portfolio	Trading book
s008 r080 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	CIUs
	Approach	Particular approach for CIUs reported as equity
	Type of risk	Market not look-through CIUs risk
	Country of the market	ESTONIA
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s008 r080 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	CIUs
	Approach	Particular approach for CIUs reported as equity
	Type of risk	Market not look-through CIUs risk
	Country of the market	ESTONIA
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s008 r080 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	CIUs
	Approach	Particular approach for CIUs reported as equity
	Type of risk	Market not look-through CIUs risk
	Country of the market	ESTONIA
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s008 r080 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	CIUs
	Approach	Particular approach for CIUs reported as equity
	Type of risk	Market not look-through CIUs risk

s008 r080 c040	Country of the market	ESTONIA
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s008 r080 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Base	Exposures
	Main category	CIUs
	Approach	Particular approach for CIUs reported as equity
	Type of risk	Market not look-through CIUs risk
	Country of the market	ESTONIA
	Positions in the instrument	Not applicable/All positions
	Prudential portfolio	Trading book
s008 r080 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	CIUs
	Approach	Particular approach for CIUs reported as equity
	Type of risk	Market not look-through CIUs risk
	Country of the market	ESTONIA
	Prudential portfolio	Trading book
s008 r090 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Approaches for options
	Type of risk	Equity risk
	Country of the market	ESTONIA
	Prudential portfolio	Trading book
s008 r100 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Equity risk
	Country of the market	ESTONIA
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s008 r100 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Equity risk
	Country of the market	ESTONIA
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s008 r100 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures

s008 r100 c030	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Equity risk
	Country of the market	ESTONIA
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s008 r100 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Equity risk
	Country of the market	ESTONIA
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s008 r100 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Equity risk
	Country of the market	ESTONIA
	Positions in the instrument	Not applicable/All positions
	Prudential portfolio	Trading book
s008 r100 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Equity risk
	Country of the market	ESTONIA
	Prudential portfolio	Trading book
s008 r100 c070	Metric	Total risk exposure amount [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Equity risk
	Country of the market	ESTONIA
	Prudential portfolio	Trading book
s008 r110 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Equity risk
	Country of the market	ESTONIA
	Positions in the instrument	Long position

s008 r110 c010	Prudential portfolio	Trading book

s008 r110 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Equity risk
	Country of the market	ESTONIA
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

s008 r110 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Equity risk
	Country of the market	ESTONIA
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

s008 r110 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Equity risk
	Country of the market	ESTONIA
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

s008 r110 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Equity risk
	Country of the market	ESTONIA
	Positions in the instrument	Not applicable/All positions
	Prudential portfolio	Trading book

s008 r110 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Equity risk
	Country of the market	ESTONIA
	Prudential portfolio	Trading book

s008 r110 c070	Metric	Total risk exposure amount [mi]
	Base	Exposures
	Main category	Options and warrants

s008 r110 c070	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Equity risk
	Country of the market	ESTONIA
	Prudential portfolio	Trading book
s008 r120 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Equity risk
	Country of the market	ESTONIA
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s008 r120 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Equity risk
	Country of the market	ESTONIA
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s008 r120 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Equity risk
	Country of the market	ESTONIA
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s008 r120 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Equity risk
	Country of the market	ESTONIA
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s008 r120 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Equity risk
	Country of the market	ESTONIA
	Positions in the instrument	Not applicable/All positions

s008 r120 c050	Prudential portfolio	Trading book
s008 r120 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Equity risk
	Country of the market	ESTONIA
	Prudential portfolio	Trading book
s008 r120 c070	Metric	Total risk exposure amount [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Equity risk
	Country of the market	ESTONIA
	Prudential portfolio	Trading book
s008 r130 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Equity risk
	Country of the market	ESTONIA
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s008 r130 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Equity risk
	Country of the market	ESTONIA
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s008 r130 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Equity risk
	Country of the market	ESTONIA
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s008 r130 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Scenario matrix approach

s008 r130 c040	Type of risk	Equity risk
	Country of the market	ESTONIA
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

s008 r130 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Equity risk
	Country of the market	ESTONIA
	Positions in the instrument	Not applicable/All positions
	Prudential portfolio	Trading book

s008 r130 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Equity risk
	Country of the market	ESTONIA
	Prudential portfolio	Trading book

s008 r130 c070	Metric	Total risk exposure amount [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Equity risk
	Country of the market	ESTONIA
	Prudential portfolio	Trading book

s009 r010 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Standardised approach for equity risk
	Type of risk	Equity risk
	Country of the market	FINLAND
	Prudential portfolio	Trading book

s009 r010 c070	Metric	Total risk exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Standardised approach for equity risk
	Type of risk	Equity risk
	Country of the market	FINLAND
	Prudential portfolio	Trading book

s009 r020 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk

s009 r020 c010	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	FINLAND
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s009 r020 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	FINLAND
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s009 r020 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	FINLAND
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s009 r020 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	FINLAND
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s009 r020 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	FINLAND
	Positions in the instrument	Not applicable/All positions
	Prudential portfolio	Trading book
s009 r020 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	FINLAND

s009 r020 c060	Prudential portfolio	Trading book

s009 r021 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Derivatives
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	FINLAND
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

s009 r021 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Derivatives
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	FINLAND
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

s009 r022 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Assets and liabilities other than derivatives
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	FINLAND
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

s009 r022 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Assets and liabilities other than derivatives
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	FINLAND
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

s009 r030 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Stock index futures
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	FINLAND
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

s009 r030 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures

s009 r030 c020	Main category	Stock index futures
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	FINLAND
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s009 r030 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Stock index futures
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	FINLAND
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s009 r030 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Stock index futures
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	FINLAND
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s009 r040 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk other than stock-index futures
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	FINLAND
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s009 r040 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk other than stock-index futures
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	FINLAND
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s009 r040 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments subject to market risk other than stock-index futures
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments

s009 r040 c030	Country of the market	FINLAND
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

s009 r040 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments subject to market risk other than stock-index futures
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	FINLAND
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

s009 r050 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for equities
	Type of risk	Specific risk for equity instruments
	Country of the market	FINLAND
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

s009 r050 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for equities
	Type of risk	Specific risk for equity instruments
	Country of the market	FINLAND
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

s009 r050 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for equities
	Type of risk	Specific risk for equity instruments
	Country of the market	FINLAND
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

s009 r050 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for equities
	Type of risk	Specific risk for equity instruments
	Country of the market	FINLAND
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

s009 r050 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for equities
	Type of risk	Specific risk for equity instruments
	Country of the market	FINLAND
	Positions in the instrument	Not applicable/All positions
	Prudential portfolio	Trading book
s009 r050 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for equities
	Type of risk	Specific risk for equity instruments
	Country of the market	FINLAND
	Prudential portfolio	Trading book
s009 r080 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	CIUs
	Approach	Particular approach for CIUs reported as equity
	Type of risk	Market not look-through CIUs risk
	Country of the market	FINLAND
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s009 r080 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	CIUs
	Approach	Particular approach for CIUs reported as equity
	Type of risk	Market not look-through CIUs risk
	Country of the market	FINLAND
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s009 r080 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	CIUs
	Approach	Particular approach for CIUs reported as equity
	Type of risk	Market not look-through CIUs risk
	Country of the market	FINLAND
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s009 r080 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	CIUs
	Approach	Particular approach for CIUs reported as equity

s009 r080 c040	Type of risk	Market not look-through CIUs risk
	Country of the market	FINLAND
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s009 r080 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Base	Exposures
	Main category	CIUs
	Approach	Particular approach for CIUs reported as equity
	Type of risk	Market not look-through CIUs risk
	Country of the market	FINLAND
	Positions in the instrument	Not applicable/All positions
	Prudential portfolio	Trading book
s009 r080 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	CIUs
	Approach	Particular approach for CIUs reported as equity
	Type of risk	Market not look-through CIUs risk
	Country of the market	FINLAND
	Prudential portfolio	Trading book
s009 r090 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Approaches for options
	Type of risk	Equity risk
	Country of the market	FINLAND
	Prudential portfolio	Trading book
s009 r100 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Equity risk
	Country of the market	FINLAND
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s009 r100 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Equity risk
	Country of the market	FINLAND
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s009 r100 c030	Metric	Value used for market risk, net [mi]

s009 r100 c030

Base	Exposures
Main category	Options and warrants
Approach	Simplified method
Type of risk	Equity risk
Country of the market	FINLAND
Positions in the instrument	Long position
Prudential portfolio	Trading book

s009 r100 c040

Metric	Value used for market risk, net [mi]
Base	Exposures
Main category	Options and warrants
Approach	Simplified method
Type of risk	Equity risk
Country of the market	FINLAND
Positions in the instrument	Short position
Prudential portfolio	Trading book

s009 r100 c050

Metric	Value used for market risk, subject to capital charge [mi]
Base	Exposures
Main category	Options and warrants
Approach	Simplified method
Type of risk	Equity risk
Country of the market	FINLAND
Positions in the instrument	Not applicable/All positions
Prudential portfolio	Trading book

s009 r100 c060

Metric	Own funds requirements [mi]
Base	Exposures
Main category	Options and warrants
Approach	Simplified method
Type of risk	Equity risk
Country of the market	FINLAND
Prudential portfolio	Trading book

s009 r100 c070

Metric	Total risk exposure amount [mi]
Base	Exposures
Main category	Options and warrants
Approach	Simplified method
Type of risk	Equity risk
Country of the market	FINLAND
Prudential portfolio	Trading book

s009 r110 c010

Metric	Value used for market risk, gross [mi]
Base	Exposures
Main category	Options and warrants
Approach	Delta plus approach, additional requirements for gamma risk
Type of risk	Equity risk
Country of the market	FINLAND

| s009 r110 c010 | Positions in the instrument | Long position |
| | Prudential portfolio | Trading book |

s009 r110 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Equity risk
	Country of the market	FINLAND
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

s009 r110 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Equity risk
	Country of the market	FINLAND
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

s009 r110 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Equity risk
	Country of the market	FINLAND
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

s009 r110 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Equity risk
	Country of the market	FINLAND
	Positions in the instrument	Not applicable/All positions
	Prudential portfolio	Trading book

s009 r110 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Equity risk
	Country of the market	FINLAND
	Prudential portfolio	Trading book

| s009 r110 c070 | Metric | Total risk exposure amount [mi] |
| | Base | Exposures |

s009 r110 c070	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Equity risk
	Country of the market	FINLAND
	Prudential portfolio	Trading book
s009 r120 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Equity risk
	Country of the market	FINLAND
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s009 r120 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Equity risk
	Country of the market	FINLAND
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s009 r120 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Equity risk
	Country of the market	FINLAND
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s009 r120 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Equity risk
	Country of the market	FINLAND
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s009 r120 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Equity risk
	Country of the market	FINLAND

s009 r120 c050	Positions in the instrument	Not applicable/All positions
	Prudential portfolio	Trading book
s009 r120 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Equity risk
	Country of the market	FINLAND
	Prudential portfolio	Trading book
s009 r120 c070	Metric	Total risk exposure amount [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Equity risk
	Country of the market	FINLAND
	Prudential portfolio	Trading book
s009 r130 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Equity risk
	Country of the market	FINLAND
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s009 r130 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Equity risk
	Country of the market	FINLAND
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s009 r130 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Equity risk
	Country of the market	FINLAND
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s009 r130 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Options and warrants

s009 r130 c040	Approach	Scenario matrix approach
	Type of risk	Equity risk
	Country of the market	FINLAND
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

s009 r130 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Equity risk
	Country of the market	FINLAND
	Positions in the instrument	Not applicable/All positions
	Prudential portfolio	Trading book

s009 r130 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Equity risk
	Country of the market	FINLAND
	Prudential portfolio	Trading book

s009 r130 c070	Metric	Total risk exposure amount [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Equity risk
	Country of the market	FINLAND
	Prudential portfolio	Trading book

s010 r010 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Standardised approach for equity risk
	Type of risk	Equity risk
	Country of the market	FRANCE
	Prudential portfolio	Trading book

s010 r010 c070	Metric	Total risk exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Standardised approach for equity risk
	Type of risk	Equity risk
	Country of the market	FRANCE
	Prudential portfolio	Trading book

s010 r020 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures

COREP

s010 r020 c010

Main category	Instruments subject to market risk
Approach	Approach for general risk for equities
Type of risk	General risk for equity instruments
Country of the market	FRANCE
Positions in the instrument	Long position
Prudential portfolio	Trading book

s010 r020 c020

Metric	Value used for market risk, gross [mi]
Base	Exposures
Main category	Instruments subject to market risk
Approach	Approach for general risk for equities
Type of risk	General risk for equity instruments
Country of the market	FRANCE
Positions in the instrument	Short position
Prudential portfolio	Trading book

s010 r020 c030

Metric	Value used for market risk, net [mi]
Base	Exposures
Main category	Instruments subject to market risk
Approach	Approach for general risk for equities
Type of risk	General risk for equity instruments
Country of the market	FRANCE
Positions in the instrument	Long position
Prudential portfolio	Trading book

s010 r020 c040

Metric	Value used for market risk, net [mi]
Base	Exposures
Main category	Instruments subject to market risk
Approach	Approach for general risk for equities
Type of risk	General risk for equity instruments
Country of the market	FRANCE
Positions in the instrument	Short position
Prudential portfolio	Trading book

s010 r020 c050

Metric	Value used for market risk, subject to capital charge [mi]
Base	Exposures
Main category	Instruments subject to market risk
Approach	Approach for general risk for equities
Type of risk	General risk for equity instruments
Country of the market	FRANCE
Positions in the instrument	Not applicable/All positions
Prudential portfolio	Trading book

s010 r020 c060

Metric	Own funds requirements [mi]
Base	Exposures
Main category	Instruments subject to market risk
Approach	Approach for general risk for equities
Type of risk	General risk for equity instruments

| s010 r020 c060 | Country of the market | FRANCE |
| | Prudential portfolio | Trading book |

s010 r021 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Derivatives
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	FRANCE
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

s010 r021 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Derivatives
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	FRANCE
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

s010 r022 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Assets and liabilities other than derivatives
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	FRANCE
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

s010 r022 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Assets and liabilities other than derivatives
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	FRANCE
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

s010 r030 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Stock index futures
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	FRANCE
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

| s010 r030 c020 | Metric | Value used for market risk, gross [mi] |

s010 r030 c020	Base	Exposures
	Main category	Stock index futures
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	FRANCE
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s010 r030 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Stock index futures
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	FRANCE
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s010 r030 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Stock index futures
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	FRANCE
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s010 r040 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk other than stock-index futures
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	FRANCE
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s010 r040 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk other than stock-index futures
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	FRANCE
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s010 r040 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments subject to market risk other than stock-index futures
	Approach	Approach for general risk for equities

s010 r040 c030	Type of risk	General risk for equity instruments
	Country of the market	FRANCE
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s010 r040 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments subject to market risk other than stock-index futures
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	FRANCE
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s010 r050 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for equities
	Type of risk	Specific risk for equity instruments
	Country of the market	FRANCE
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s010 r050 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for equities
	Type of risk	Specific risk for equity instruments
	Country of the market	FRANCE
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s010 r050 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for equities
	Type of risk	Specific risk for equity instruments
	Country of the market	FRANCE
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s010 r050 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for equities
	Type of risk	Specific risk for equity instruments
	Country of the market	FRANCE
	Positions in the instrument	Short position

s010 r050 c040	Prudential portfolio	Trading book	

s010 r050 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for equities
	Type of risk	Specific risk for equity instruments
	Country of the market	FRANCE
	Positions in the instrument	Not applicable/All positions
	Prudential portfolio	Trading book

s010 r050 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for equities
	Type of risk	Specific risk for equity instruments
	Country of the market	FRANCE
	Prudential portfolio	Trading book

s010 r080 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	CIUs
	Approach	Particular approach for CIUs reported as equity
	Type of risk	Market not look-through CIUs risk
	Country of the market	FRANCE
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

s010 r080 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	CIUs
	Approach	Particular approach for CIUs reported as equity
	Type of risk	Market not look-through CIUs risk
	Country of the market	FRANCE
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

s010 r080 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	CIUs
	Approach	Particular approach for CIUs reported as equity
	Type of risk	Market not look-through CIUs risk
	Country of the market	FRANCE
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

s010 r080 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	CIUs

s010 r080 c040	Approach	Particular approach for CIUs reported as equity
	Type of risk	Market not look-through CIUs risk
	Country of the market	FRANCE
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s010 r080 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Base	Exposures
	Main category	CIUs
	Approach	Particular approach for CIUs reported as equity
	Type of risk	Market not look-through CIUs risk
	Country of the market	FRANCE
	Positions in the instrument	Not applicable/All positions
	Prudential portfolio	Trading book
s010 r080 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	CIUs
	Approach	Particular approach for CIUs reported as equity
	Type of risk	Market not look-through CIUs risk
	Country of the market	FRANCE
	Prudential portfolio	Trading book
s010 r090 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Approaches for options
	Type of risk	Equity risk
	Country of the market	FRANCE
	Prudential portfolio	Trading book
s010 r100 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Equity risk
	Country of the market	FRANCE
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s010 r100 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Equity risk
	Country of the market	FRANCE
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

s010 r100 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Equity risk
	Country of the market	FRANCE
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s010 r100 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Equity risk
	Country of the market	FRANCE
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s010 r100 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Equity risk
	Country of the market	FRANCE
	Positions in the instrument	Not applicable/All positions
	Prudential portfolio	Trading book
s010 r100 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Equity risk
	Country of the market	FRANCE
	Prudential portfolio	Trading book
s010 r100 c070	Metric	Total risk exposure amount [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Equity risk
	Country of the market	FRANCE
	Prudential portfolio	Trading book
s010 r110 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Equity risk

COREP

s010 r110 c010	Country of the market	FRANCE
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s010 r110 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Equity risk
	Country of the market	FRANCE
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s010 r110 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Equity risk
	Country of the market	FRANCE
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s010 r110 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Equity risk
	Country of the market	FRANCE
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s010 r110 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Equity risk
	Country of the market	FRANCE
	Positions in the instrument	Not applicable/All positions
	Prudential portfolio	Trading book
s010 r110 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Equity risk
	Country of the market	FRANCE
	Prudential portfolio	Trading book
s010 r110 c070	Metric	Total risk exposure amount [mi]

s010 r110 c070	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Equity risk
	Country of the market	FRANCE
	Prudential portfolio	Trading book
s010 r120 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Equity risk
	Country of the market	FRANCE
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s010 r120 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Equity risk
	Country of the market	FRANCE
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s010 r120 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Equity risk
	Country of the market	FRANCE
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s010 r120 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Equity risk
	Country of the market	FRANCE
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s010 r120 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Equity risk

s010 r120 c050	Country of the market	FRANCE
	Positions in the instrument	Not applicable/All positions
	Prudential portfolio	Trading book

s010 r120 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Equity risk
	Country of the market	FRANCE
	Prudential portfolio	Trading book

s010 r120 c070	Metric	Total risk exposure amount [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Equity risk
	Country of the market	FRANCE
	Prudential portfolio	Trading book

s010 r130 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Equity risk
	Country of the market	FRANCE
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

s010 r130 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Equity risk
	Country of the market	FRANCE
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

s010 r130 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Equity risk
	Country of the market	FRANCE
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

| s010 r130 c040 | Metric | Value used for market risk, net [mi] |
| | Base | Exposures |

s010 r130 c040	Main category	Options and warrants	
	Approach	Scenario matrix approach	
	Type of risk	Equity risk	
	Country of the market	FRANCE	
	Positions in the instrument	Short position	
	Prudential portfolio	Trading book	
s010 r130 c050	Metric	Value used for market risk, subject to capital charge [mi]	
	Base	Exposures	
	Main category	Options and warrants	
	Approach	Scenario matrix approach	
	Type of risk	Equity risk	
	Country of the market	FRANCE	
	Positions in the instrument	Not applicable/All positions	
	Prudential portfolio	Trading book	
s010 r130 c060	Metric	Own funds requirements [mi]	
	Base	Exposures	
	Main category	Options and warrants	
	Approach	Scenario matrix approach	
	Type of risk	Equity risk	
	Country of the market	FRANCE	
	Prudential portfolio	Trading book	
s010 r130 c070	Metric	Total risk exposure amount [mi]	
	Base	Exposures	
	Main category	Options and warrants	
	Approach	Scenario matrix approach	
	Type of risk	Equity risk	
	Country of the market	FRANCE	
	Prudential portfolio	Trading book	
s011 r010 c060	Metric	Own funds requirements [mi]	
	Base	Exposures	
	Main category	Instruments subject to market risk	
	Approach	Standardised approach for equity risk	
	Type of risk	Equity risk	
	Country of the market	GERMANY	
	Prudential portfolio	Trading book	
s011 r010 c070	Metric	Total risk exposure amount [mi]	
	Base	Exposures	
	Main category	Instruments subject to market risk	
	Approach	Standardised approach for equity risk	
	Type of risk	Equity risk	
	Country of the market	GERMANY	
	Prudential portfolio	Trading book	
s011 r020 c010	Metric	Value used for market risk, gross [mi]	

s011 r020 c010	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	GERMANY
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s011 r020 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	GERMANY
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s011 r020 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	GERMANY
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s011 r020 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	GERMANY
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s011 r020 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	GERMANY
	Positions in the instrument	Not applicable/All positions
	Prudential portfolio	Trading book
s011 r020 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for general risk for equities

s011 r020 c060	Type of risk	General risk for equity instruments
	Country of the market	GERMANY
	Prudential portfolio	Trading book

s011 r021 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Derivatives
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	GERMANY
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

s011 r021 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Derivatives
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	GERMANY
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

s011 r022 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Assets and liabilities other than derivatives
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	GERMANY
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

s011 r022 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Assets and liabilities other than derivatives
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	GERMANY
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

s011 r030 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Stock index futures
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	GERMANY
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

s011 r030 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Stock index futures
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	GERMANY
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s011 r030 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Stock index futures
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	GERMANY
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s011 r030 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Stock index futures
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	GERMANY
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s011 r040 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk other than stock-index futures
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	GERMANY
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s011 r040 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk other than stock-index futures
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	GERMANY
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s011 r040 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments subject to market risk other than stock-index futures

s011 r040 c030		
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	GERMANY
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

s011 r040 c040		
	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments subject to market risk other than stock-index futures
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	GERMANY
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

s011 r050 c010		
	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for equities
	Type of risk	Specific risk for equity instruments
	Country of the market	GERMANY
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

s011 r050 c020		
	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for equities
	Type of risk	Specific risk for equity instruments
	Country of the market	GERMANY
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

s011 r050 c030		
	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for equities
	Type of risk	Specific risk for equity instruments
	Country of the market	GERMANY
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

s011 r050 c040		
	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for equities
	Type of risk	Specific risk for equity instruments
	Country of the market	GERMANY

| s011 r050 c040 | Positions in the instrument | Short position |
| | Prudential portfolio | Trading book |

s011 r050 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for equities
	Type of risk	Specific risk for equity instruments
	Country of the market	GERMANY
	Positions in the instrument	Not applicable/All positions
	Prudential portfolio	Trading book

s011 r050 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for equities
	Type of risk	Specific risk for equity instruments
	Country of the market	GERMANY
	Prudential portfolio	Trading book

s011 r080 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	CIUs
	Approach	Particular approach for CIUs reported as equity
	Type of risk	Market not look-through CIUs risk
	Country of the market	GERMANY
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

s011 r080 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	CIUs
	Approach	Particular approach for CIUs reported as equity
	Type of risk	Market not look-through CIUs risk
	Country of the market	GERMANY
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

s011 r080 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	CIUs
	Approach	Particular approach for CIUs reported as equity
	Type of risk	Market not look-through CIUs risk
	Country of the market	GERMANY
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

| s011 r080 c040 | Metric | Value used for market risk, net [mi] |
| | Base | Exposures |

s011 r080 c040	Main category	CIUs
	Approach	Particular approach for CIUs reported as equity
	Type of risk	Market not look-through CIUs risk
	Country of the market	GERMANY
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s011 r080 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Base	Exposures
	Main category	CIUs
	Approach	Particular approach for CIUs reported as equity
	Type of risk	Market not look-through CIUs risk
	Country of the market	GERMANY
	Positions in the instrument	Not applicable/All positions
	Prudential portfolio	Trading book
s011 r080 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	CIUs
	Approach	Particular approach for CIUs reported as equity
	Type of risk	Market not look-through CIUs risk
	Country of the market	GERMANY
	Prudential portfolio	Trading book
s011 r090 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Approaches for options
	Type of risk	Equity risk
	Country of the market	GERMANY
	Prudential portfolio	Trading book
s011 r100 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Equity risk
	Country of the market	GERMANY
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s011 r100 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Equity risk
	Country of the market	GERMANY
	Positions in the instrument	Short position

s011 r100 c020	Prudential portfolio		Trading book
s011 r100 c030	Metric		Value used for market risk, net [mi]
	Base		Exposures
	Main category		Options and warrants
	Approach		Simplified method
	Type of risk		Equity risk
	Country of the market		GERMANY
	Positions in the instrument		Long position
	Prudential portfolio		Trading book
s011 r100 c040	Metric		Value used for market risk, net [mi]
	Base		Exposures
	Main category		Options and warrants
	Approach		Simplified method
	Type of risk		Equity risk
	Country of the market		GERMANY
	Positions in the instrument		Short position
	Prudential portfolio		Trading book
s011 r100 c050	Metric		Value used for market risk, subject to capital charge [mi]
	Base		Exposures
	Main category		Options and warrants
	Approach		Simplified method
	Type of risk		Equity risk
	Country of the market		GERMANY
	Positions in the instrument		Not applicable/All positions
	Prudential portfolio		Trading book
s011 r100 c060	Metric		Own funds requirements [mi]
	Base		Exposures
	Main category		Options and warrants
	Approach		Simplified method
	Type of risk		Equity risk
	Country of the market		GERMANY
	Prudential portfolio		Trading book
s011 r100 c070	Metric		Total risk exposure amount [mi]
	Base		Exposures
	Main category		Options and warrants
	Approach		Simplified method
	Type of risk		Equity risk
	Country of the market		GERMANY
	Prudential portfolio		Trading book
s011 r110 c010	Metric		Value used for market risk, gross [mi]
	Base		Exposures
	Main category		Options and warrants
	Approach		Delta plus approach, additional requirements for gamma risk

s011 r110 c010	Type of risk	Equity risk
	Country of the market	GERMANY
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

s011 r110 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Equity risk
	Country of the market	GERMANY
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

s011 r110 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Equity risk
	Country of the market	GERMANY
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

s011 r110 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Equity risk
	Country of the market	GERMANY
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

s011 r110 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Equity risk
	Country of the market	GERMANY
	Positions in the instrument	Not applicable/All positions
	Prudential portfolio	Trading book

s011 r110 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Equity risk
	Country of the market	GERMANY
	Prudential portfolio	Trading book

s011 r110 c070	Metric	Total risk exposure amount [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Equity risk
	Country of the market	GERMANY
	Prudential portfolio	Trading book
s011 r120 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Equity risk
	Country of the market	GERMANY
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s011 r120 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Equity risk
	Country of the market	GERMANY
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s011 r120 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Equity risk
	Country of the market	GERMANY
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s011 r120 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Equity risk
	Country of the market	GERMANY
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s011 r120 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk

s011 r120 c050	Type of risk	Equity risk
	Country of the market	GERMANY
	Positions in the instrument	Not applicable/All positions
	Prudential portfolio	Trading book
s011 r120 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Equity risk
	Country of the market	GERMANY
	Prudential portfolio	Trading book
s011 r120 c070	Metric	Total risk exposure amount [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Equity risk
	Country of the market	GERMANY
	Prudential portfolio	Trading book
s011 r130 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Equity risk
	Country of the market	GERMANY
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s011 r130 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Equity risk
	Country of the market	GERMANY
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s011 r130 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Equity risk
	Country of the market	GERMANY
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s011 r130 c040	Metric	Value used for market risk, net [mi]

s011 r130 c040	Base	Exposures
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Equity risk
	Country of the market	GERMANY
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s011 r130 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Equity risk
	Country of the market	GERMANY
	Positions in the instrument	Not applicable/All positions
	Prudential portfolio	Trading book
s011 r130 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Equity risk
	Country of the market	GERMANY
	Prudential portfolio	Trading book
s011 r130 c070	Metric	Total risk exposure amount [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Equity risk
	Country of the market	GERMANY
	Prudential portfolio	Trading book
s012 r010 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Standardised approach for equity risk
	Type of risk	Equity risk
	Country of the market	GREECE
	Prudential portfolio	Trading book
s012 r010 c070	Metric	Total risk exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Standardised approach for equity risk
	Type of risk	Equity risk
	Country of the market	GREECE
	Prudential portfolio	Trading book

s012 r020 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	GREECE
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s012 r020 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	GREECE
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s012 r020 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	GREECE
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s012 r020 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	GREECE
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s012 r020 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	GREECE
	Positions in the instrument	Not applicable/All positions
	Prudential portfolio	Trading book
s012 r020 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Instruments subject to market risk

s012 r020 c060	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	GREECE
	Prudential portfolio	Trading book

s012 r021 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Derivatives
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	GREECE
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

s012 r021 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Derivatives
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	GREECE
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

s012 r022 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Assets and liabilities other than derivatives
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	GREECE
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

s012 r022 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Assets and liabilities other than derivatives
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	GREECE
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

s012 r030 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Stock index futures
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	GREECE
	Positions in the instrument	Long position

s012 r030 c010	Prudential portfolio	Trading book

s012 r030 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Stock index futures
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	GREECE
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

s012 r030 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Stock index futures
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	GREECE
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

s012 r030 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Stock index futures
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	GREECE
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

s012 r040 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk other than stock-index futures
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	GREECE
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

s012 r040 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk other than stock-index futures
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	GREECE
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

s012 r040 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures

s012 r040 c030	Main category	Instruments subject to market risk other than stock-index futures
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	GREECE
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s012 r040 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments subject to market risk other than stock-index futures
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	GREECE
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s012 r050 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for equities
	Type of risk	Specific risk for equity instruments
	Country of the market	GREECE
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s012 r050 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for equities
	Type of risk	Specific risk for equity instruments
	Country of the market	GREECE
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s012 r050 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for equities
	Type of risk	Specific risk for equity instruments
	Country of the market	GREECE
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s012 r050 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for equities
	Type of risk	Specific risk for equity instruments

s012 r050 c040	Country of the market	GREECE
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

s012 r050 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for equities
	Type of risk	Specific risk for equity instruments
	Country of the market	GREECE
	Positions in the instrument	Not applicable/All positions
	Prudential portfolio	Trading book

s012 r050 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for equities
	Type of risk	Specific risk for equity instruments
	Country of the market	GREECE
	Prudential portfolio	Trading book

s012 r080 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	CIUs
	Approach	Particular approach for CIUs reported as equity
	Type of risk	Market not look-through CIUs risk
	Country of the market	GREECE
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

s012 r080 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	CIUs
	Approach	Particular approach for CIUs reported as equity
	Type of risk	Market not look-through CIUs risk
	Country of the market	GREECE
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

s012 r080 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	CIUs
	Approach	Particular approach for CIUs reported as equity
	Type of risk	Market not look-through CIUs risk
	Country of the market	GREECE
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

| s012 r080 c040 | Metric | Value used for market risk, net [mi] |

s012 r080 c040

Base	Exposures
Main category	CIUs
Approach	Particular approach for CIUs reported as equity
Type of risk	Market not look-through CIUs risk
Country of the market	GREECE
Positions in the instrument	Short position
Prudential portfolio	Trading book

s012 r080 c050

Metric	Value used for market risk, subject to capital charge [mi]
Base	Exposures
Main category	CIUs
Approach	Particular approach for CIUs reported as equity
Type of risk	Market not look-through CIUs risk
Country of the market	GREECE
Positions in the instrument	Not applicable/All positions
Prudential portfolio	Trading book

s012 r080 c060

Metric	Own funds requirements [mi]
Base	Exposures
Main category	CIUs
Approach	Particular approach for CIUs reported as equity
Type of risk	Market not look-through CIUs risk
Country of the market	GREECE
Prudential portfolio	Trading book

s012 r090 c060

Metric	Own funds requirements [mi]
Base	Exposures
Main category	Options and warrants
Approach	Approaches for options
Type of risk	Equity risk
Country of the market	GREECE
Prudential portfolio	Trading book

s012 r100 c010

Metric	Value used for market risk, gross [mi]
Base	Exposures
Main category	Options and warrants
Approach	Simplified method
Type of risk	Equity risk
Country of the market	GREECE
Positions in the instrument	Long position
Prudential portfolio	Trading book

s012 r100 c020

Metric	Value used for market risk, gross [mi]
Base	Exposures
Main category	Options and warrants
Approach	Simplified method
Type of risk	Equity risk
Country of the market	GREECE

| s012 r100 c020 | Positions in the instrument | Short position |
| | Prudential portfolio | Trading book |

s012 r100 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Equity risk
	Country of the market	GREECE
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

s012 r100 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Equity risk
	Country of the market	GREECE
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

s012 r100 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Equity risk
	Country of the market	GREECE
	Positions in the instrument	Not applicable/All positions
	Prudential portfolio	Trading book

s012 r100 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Equity risk
	Country of the market	GREECE
	Prudential portfolio	Trading book

s012 r100 c070	Metric	Total risk exposure amount [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Equity risk
	Country of the market	GREECE
	Prudential portfolio	Trading book

s012 r110 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Options and warrants

s012 r110 c010	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Equity risk
	Country of the market	GREECE
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s012 r110 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Equity risk
	Country of the market	GREECE
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s012 r110 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Equity risk
	Country of the market	GREECE
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s012 r110 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Equity risk
	Country of the market	GREECE
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s012 r110 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Equity risk
	Country of the market	GREECE
	Positions in the instrument	Not applicable/All positions
	Prudential portfolio	Trading book
s012 r110 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Equity risk
	Country of the market	GREECE

s012 r110 c060		Prudential portfolio	Trading book
s012 r110 c070		Metric	Total risk exposure amount [mi]
		Base	Exposures
		Main category	Options and warrants
		Approach	Delta plus approach, additional requirements for gamma risk
		Type of risk	Equity risk
		Country of the market	GREECE
		Prudential portfolio	Trading book
s012 r120 c010		Metric	Value used for market risk, gross [mi]
		Base	Exposures
		Main category	Options and warrants
		Approach	Delta plus approach, additional requirements for vega risk
		Type of risk	Equity risk
		Country of the market	GREECE
		Positions in the instrument	Long position
		Prudential portfolio	Trading book
s012 r120 c020		Metric	Value used for market risk, gross [mi]
		Base	Exposures
		Main category	Options and warrants
		Approach	Delta plus approach, additional requirements for vega risk
		Type of risk	Equity risk
		Country of the market	GREECE
		Positions in the instrument	Short position
		Prudential portfolio	Trading book
s012 r120 c030		Metric	Value used for market risk, net [mi]
		Base	Exposures
		Main category	Options and warrants
		Approach	Delta plus approach, additional requirements for vega risk
		Type of risk	Equity risk
		Country of the market	GREECE
		Positions in the instrument	Long position
		Prudential portfolio	Trading book
s012 r120 c040		Metric	Value used for market risk, net [mi]
		Base	Exposures
		Main category	Options and warrants
		Approach	Delta plus approach, additional requirements for vega risk
		Type of risk	Equity risk
		Country of the market	GREECE
		Positions in the instrument	Short position
		Prudential portfolio	Trading book
s012 r120 c050		Metric	Value used for market risk, subject to capital charge [mi]
		Base	Exposures
		Main category	Options and warrants

s012 r120 c050	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Equity risk
	Country of the market	GREECE
	Positions in the instrument	Not applicable/All positions
	Prudential portfolio	Trading book
s012 r120 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Equity risk
	Country of the market	GREECE
	Prudential portfolio	Trading book
s012 r120 c070	Metric	Total risk exposure amount [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Equity risk
	Country of the market	GREECE
	Prudential portfolio	Trading book
s012 r130 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Equity risk
	Country of the market	GREECE
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s012 r130 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Equity risk
	Country of the market	GREECE
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s012 r130 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Equity risk
	Country of the market	GREECE
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

s012 r130 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Equity risk
	Country of the market	GREECE
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s012 r130 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Equity risk
	Country of the market	GREECE
	Positions in the instrument	Not applicable/All positions
	Prudential portfolio	Trading book
s012 r130 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Equity risk
	Country of the market	GREECE
	Prudential portfolio	Trading book
s012 r130 c070	Metric	Total risk exposure amount [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Equity risk
	Country of the market	GREECE
	Prudential portfolio	Trading book
s013 r010 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Standardised approach for equity risk
	Type of risk	Equity risk
	Country of the market	HUNGARY
	Prudential portfolio	Trading book
s013 r010 c070	Metric	Total risk exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Standardised approach for equity risk
	Type of risk	Equity risk
	Country of the market	HUNGARY

s013 r010 c070	Prudential portfolio	Trading book	
s013 r020 c010	Metric	Value used for market risk, gross [mi]	
	Base	Exposures	
	Main category	Instruments subject to market risk	
	Approach	Approach for general risk for equities	
	Type of risk	General risk for equity instruments	
	Country of the market	HUNGARY	
	Positions in the instrument	Long position	
	Prudential portfolio	Trading book	
s013 r020 c020	Metric	Value used for market risk, gross [mi]	
	Base	Exposures	
	Main category	Instruments subject to market risk	
	Approach	Approach for general risk for equities	
	Type of risk	General risk for equity instruments	
	Country of the market	HUNGARY	
	Positions in the instrument	Short position	
	Prudential portfolio	Trading book	
s013 r020 c030	Metric	Value used for market risk, net [mi]	
	Base	Exposures	
	Main category	Instruments subject to market risk	
	Approach	Approach for general risk for equities	
	Type of risk	General risk for equity instruments	
	Country of the market	HUNGARY	
	Positions in the instrument	Long position	
	Prudential portfolio	Trading book	
s013 r020 c040	Metric	Value used for market risk, net [mi]	
	Base	Exposures	
	Main category	Instruments subject to market risk	
	Approach	Approach for general risk for equities	
	Type of risk	General risk for equity instruments	
	Country of the market	HUNGARY	
	Positions in the instrument	Short position	
	Prudential portfolio	Trading book	
s013 r020 c050	Metric	Value used for market risk, subject to capital charge [mi]	
	Base	Exposures	
	Main category	Instruments subject to market risk	
	Approach	Approach for general risk for equities	
	Type of risk	General risk for equity instruments	
	Country of the market	HUNGARY	
	Positions in the instrument	Not applicable/All positions	
	Prudential portfolio	Trading book	
s013 r020 c060	Metric	Own funds requirements [mi]	
	Base	Exposures	

s013 r020 c060	Main category	Instruments subject to market risk
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	HUNGARY
	Prudential portfolio	Trading book
s013 r021 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Derivatives
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	HUNGARY
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s013 r021 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Derivatives
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	HUNGARY
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s013 r022 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Assets and liabilities other than derivatives
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	HUNGARY
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s013 r022 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Assets and liabilities other than derivatives
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	HUNGARY
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s013 r030 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Stock index futures
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	HUNGARY

| s013 r030 c010 | Positions in the instrument | Long position |
| | Prudential portfolio | Trading book |

s013 r030 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Stock index futures
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	HUNGARY
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

s013 r030 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Stock index futures
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	HUNGARY
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

s013 r030 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Stock index futures
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	HUNGARY
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

s013 r040 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk other than stock-index futures
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	HUNGARY
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

s013 r040 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk other than stock-index futures
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	HUNGARY
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

| s013 r040 c030 | Metric | Value used for market risk, net [mi] |

s013 r040 c030	Base	Exposures
	Main category	Instruments subject to market risk other than stock-index futures
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	HUNGARY
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s013 r040 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments subject to market risk other than stock-index futures
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	HUNGARY
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s013 r050 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for equities
	Type of risk	Specific risk for equity instruments
	Country of the market	HUNGARY
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s013 r050 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for equities
	Type of risk	Specific risk for equity instruments
	Country of the market	HUNGARY
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s013 r050 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for equities
	Type of risk	Specific risk for equity instruments
	Country of the market	HUNGARY
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s013 r050 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for equities

s013 r050 c040	Type of risk	Specific risk for equity instruments
	Country of the market	HUNGARY
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s013 r050 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for equities
	Type of risk	Specific risk for equity instruments
	Country of the market	HUNGARY
	Positions in the instrument	Not applicable/All positions
	Prudential portfolio	Trading book
s013 r050 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for equities
	Type of risk	Specific risk for equity instruments
	Country of the market	HUNGARY
	Prudential portfolio	Trading book
s013 r080 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	CIUs
	Approach	Particular approach for CIUs reported as equity
	Type of risk	Market not look-through CIUs risk
	Country of the market	HUNGARY
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s013 r080 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	CIUs
	Approach	Particular approach for CIUs reported as equity
	Type of risk	Market not look-through CIUs risk
	Country of the market	HUNGARY
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s013 r080 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	CIUs
	Approach	Particular approach for CIUs reported as equity
	Type of risk	Market not look-through CIUs risk
	Country of the market	HUNGARY
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

s013 r080 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	CIUs
	Approach	Particular approach for CIUs reported as equity
	Type of risk	Market not look-through CIUs risk
	Country of the market	HUNGARY
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s013 r080 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Base	Exposures
	Main category	CIUs
	Approach	Particular approach for CIUs reported as equity
	Type of risk	Market not look-through CIUs risk
	Country of the market	HUNGARY
	Positions in the instrument	Not applicable/All positions
	Prudential portfolio	Trading book
s013 r080 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	CIUs
	Approach	Particular approach for CIUs reported as equity
	Type of risk	Market not look-through CIUs risk
	Country of the market	HUNGARY
	Prudential portfolio	Trading book
s013 r090 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Approaches for options
	Type of risk	Equity risk
	Country of the market	HUNGARY
	Prudential portfolio	Trading book
s013 r100 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Equity risk
	Country of the market	HUNGARY
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s013 r100 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Equity risk

s013 r100 c020	Country of the market	HUNGARY
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

s013 r100 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Equity risk
	Country of the market	HUNGARY
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

s013 r100 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Equity risk
	Country of the market	HUNGARY
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

s013 r100 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Equity risk
	Country of the market	HUNGARY
	Positions in the instrument	Not applicable/All positions
	Prudential portfolio	Trading book

s013 r100 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Equity risk
	Country of the market	HUNGARY
	Prudential portfolio	Trading book

s013 r100 c070	Metric	Total risk exposure amount [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Equity risk
	Country of the market	HUNGARY
	Prudential portfolio	Trading book

| s013 r110 c010 | Metric | Value used for market risk, gross [mi] |
| | Base | Exposures |

s013 r110 c010	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Equity risk
	Country of the market	HUNGARY
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s013 r110 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Equity risk
	Country of the market	HUNGARY
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s013 r110 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Equity risk
	Country of the market	HUNGARY
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s013 r110 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Equity risk
	Country of the market	HUNGARY
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s013 r110 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Equity risk
	Country of the market	HUNGARY
	Positions in the instrument	Not applicable/All positions
	Prudential portfolio	Trading book
s013 r110 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Equity risk

s013 r110 c060	Country of the market	HUNGARY
	Prudential portfolio	Trading book
s013 r110 c070	Metric	Total risk exposure amount [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Equity risk
	Country of the market	HUNGARY
	Prudential portfolio	Trading book
s013 r120 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Equity risk
	Country of the market	HUNGARY
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s013 r120 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Equity risk
	Country of the market	HUNGARY
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s013 r120 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Equity risk
	Country of the market	HUNGARY
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s013 r120 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Equity risk
	Country of the market	HUNGARY
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s013 r120 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Base	Exposures

s013 r120 c050	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Equity risk
	Country of the market	HUNGARY
	Positions in the instrument	Not applicable/All positions
	Prudential portfolio	Trading book
s013 r120 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Equity risk
	Country of the market	HUNGARY
	Prudential portfolio	Trading book
s013 r120 c070	Metric	Total risk exposure amount [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Equity risk
	Country of the market	HUNGARY
	Prudential portfolio	Trading book
s013 r130 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Equity risk
	Country of the market	HUNGARY
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s013 r130 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Equity risk
	Country of the market	HUNGARY
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s013 r130 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Equity risk
	Country of the market	HUNGARY
	Positions in the instrument	Long position

s013 r130 c030	Prudential portfolio	Trading book

s013 r130 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Equity risk
	Country of the market	HUNGARY
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

s013 r130 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Equity risk
	Country of the market	HUNGARY
	Positions in the instrument	Not applicable/All positions
	Prudential portfolio	Trading book

s013 r130 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Equity risk
	Country of the market	HUNGARY
	Prudential portfolio	Trading book

s013 r130 c070	Metric	Total risk exposure amount [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Equity risk
	Country of the market	HUNGARY
	Prudential portfolio	Trading book

s014 r010 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Standardised approach for equity risk
	Type of risk	Equity risk
	Country of the market	IRELAND
	Prudential portfolio	Trading book

s014 r010 c070	Metric	Total risk exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Standardised approach for equity risk
	Type of risk	Equity risk

| s014 r010 c070 | Country of the market | IRELAND |
| | Prudential portfolio | Trading book |

s014 r020 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	IRELAND
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

s014 r020 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	IRELAND
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

s014 r020 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	IRELAND
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

s014 r020 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	IRELAND
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

s014 r020 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	IRELAND
	Positions in the instrument	Not applicable/All positions
	Prudential portfolio	Trading book

| s014 r020 c060 | Metric | Own funds requirements [mi] |

s014 r020 c060	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	IRELAND
	Prudential portfolio	Trading book
s014 r021 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Derivatives
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	IRELAND
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s014 r021 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Derivatives
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	IRELAND
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s014 r022 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Assets and liabilities other than derivatives
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	IRELAND
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s014 r022 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Assets and liabilities other than derivatives
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	IRELAND
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s014 r030 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Stock index futures
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments

s014 r030 c010	Country of the market	IRELAND
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

s014 r030 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Stock index futures
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	IRELAND
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

s014 r030 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Stock index futures
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	IRELAND
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

s014 r030 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Stock index futures
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	IRELAND
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

s014 r040 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk other than stock-index futures
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	IRELAND
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

s014 r040 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk other than stock-index futures
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	IRELAND
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

s014 r040 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments subject to market risk other than stock-index futures
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	IRELAND
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s014 r040 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments subject to market risk other than stock-index futures
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	IRELAND
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s014 r050 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for equities
	Type of risk	Specific risk for equity instruments
	Country of the market	IRELAND
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s014 r050 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for equities
	Type of risk	Specific risk for equity instruments
	Country of the market	IRELAND
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s014 r050 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for equities
	Type of risk	Specific risk for equity instruments
	Country of the market	IRELAND
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s014 r050 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments subject to market risk

s014 r050 c040	Approach	Approach for specific risk for equities
	Type of risk	Specific risk for equity instruments
	Country of the market	IRELAND
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s014 r050 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for equities
	Type of risk	Specific risk for equity instruments
	Country of the market	IRELAND
	Positions in the instrument	Not applicable/All positions
	Prudential portfolio	Trading book
s014 r050 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for equities
	Type of risk	Specific risk for equity instruments
	Country of the market	IRELAND
	Prudential portfolio	Trading book
s014 r080 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	CIUs
	Approach	Particular approach for CIUs reported as equity
	Type of risk	Market not look-through CIUs risk
	Country of the market	IRELAND
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s014 r080 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	CIUs
	Approach	Particular approach for CIUs reported as equity
	Type of risk	Market not look-through CIUs risk
	Country of the market	IRELAND
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s014 r080 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	CIUs
	Approach	Particular approach for CIUs reported as equity
	Type of risk	Market not look-through CIUs risk
	Country of the market	IRELAND
	Positions in the instrument	Long position

s014 r080 c030	Prudential portfolio		Trading book
s014 r080 c040	Metric		Value used for market risk, net [mi]
	Base		Exposures
	Main category		CIUs
	Approach		Particular approach for CIUs reported as equity
	Type of risk		Market not look-through CIUs risk
	Country of the market		IRELAND
	Positions in the instrument		Short position
	Prudential portfolio		Trading book
s014 r080 c050	Metric		Value used for market risk, subject to capital charge [mi]
	Base		Exposures
	Main category		CIUs
	Approach		Particular approach for CIUs reported as equity
	Type of risk		Market not look-through CIUs risk
	Country of the market		IRELAND
	Positions in the instrument		Not applicable/All positions
	Prudential portfolio		Trading book
s014 r080 c060	Metric		Own funds requirements [mi]
	Base		Exposures
	Main category		CIUs
	Approach		Particular approach for CIUs reported as equity
	Type of risk		Market not look-through CIUs risk
	Country of the market		IRELAND
	Prudential portfolio		Trading book
s014 r090 c060	Metric		Own funds requirements [mi]
	Base		Exposures
	Main category		Options and warrants
	Approach		Approaches for options
	Type of risk		Equity risk
	Country of the market		IRELAND
	Prudential portfolio		Trading book
s014 r100 c010	Metric		Value used for market risk, gross [mi]
	Base		Exposures
	Main category		Options and warrants
	Approach		Simplified method
	Type of risk		Equity risk
	Country of the market		IRELAND
	Positions in the instrument		Long position
	Prudential portfolio		Trading book
s014 r100 c020	Metric		Value used for market risk, gross [mi]
	Base		Exposures
	Main category		Options and warrants
	Approach		Simplified method

s014 r100 c020	Type of risk	Equity risk	
	Country of the market	IRELAND	
	Positions in the instrument	Short position	
	Prudential portfolio	Trading book	
s014 r100 c030	Metric	Value used for market risk, net [mi]	
	Base	Exposures	
	Main category	Options and warrants	
	Approach	Simplified method	
	Type of risk	Equity risk	
	Country of the market	IRELAND	
	Positions in the instrument	Long position	
	Prudential portfolio	Trading book	
s014 r100 c040	Metric	Value used for market risk, net [mi]	
	Base	Exposures	
	Main category	Options and warrants	
	Approach	Simplified method	
	Type of risk	Equity risk	
	Country of the market	IRELAND	
	Positions in the instrument	Short position	
	Prudential portfolio	Trading book	
s014 r100 c050	Metric	Value used for market risk, subject to capital charge [mi]	
	Base	Exposures	
	Main category	Options and warrants	
	Approach	Simplified method	
	Type of risk	Equity risk	
	Country of the market	IRELAND	
	Positions in the instrument	Not applicable/All positions	
	Prudential portfolio	Trading book	
s014 r100 c060	Metric	Own funds requirements [mi]	
	Base	Exposures	
	Main category	Options and warrants	
	Approach	Simplified method	
	Type of risk	Equity risk	
	Country of the market	IRELAND	
	Prudential portfolio	Trading book	
s014 r100 c070	Metric	Total risk exposure amount [mi]	
	Base	Exposures	
	Main category	Options and warrants	
	Approach	Simplified method	
	Type of risk	Equity risk	
	Country of the market	IRELAND	
	Prudential portfolio	Trading book	
s014 r110 c010	Metric	Value used for market risk, gross [mi]	

s014 r110 c010	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Equity risk
	Country of the market	IRELAND
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s014 r110 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Equity risk
	Country of the market	IRELAND
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s014 r110 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Equity risk
	Country of the market	IRELAND
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s014 r110 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Equity risk
	Country of the market	IRELAND
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s014 r110 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Equity risk
	Country of the market	IRELAND
	Positions in the instrument	Not applicable/All positions
	Prudential portfolio	Trading book
s014 r110 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk

s014 r110 c060	Type of risk	Equity risk
	Country of the market	IRELAND
	Prudential portfolio	Trading book
s014 r110 c070	Metric	Total risk exposure amount [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Equity risk
	Country of the market	IRELAND
	Prudential portfolio	Trading book
s014 r120 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Equity risk
	Country of the market	IRELAND
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s014 r120 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Equity risk
	Country of the market	IRELAND
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s014 r120 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Equity risk
	Country of the market	IRELAND
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s014 r120 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Equity risk
	Country of the market	IRELAND
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s014 r120 c050	Metric	Value used for market risk, subject to capital charge [mi]

s014 r120 c050

Base	Exposures
Main category	Options and warrants
Approach	Delta plus approach, additional requirements for vega risk
Type of risk	Equity risk
Country of the market	IRELAND
Positions in the instrument	Not applicable/All positions
Prudential portfolio	Trading book

s014 r120 c060

Metric	Own funds requirements [mi]
Base	Exposures
Main category	Options and warrants
Approach	Delta plus approach, additional requirements for vega risk
Type of risk	Equity risk
Country of the market	IRELAND
Prudential portfolio	Trading book

s014 r120 c070

Metric	Total risk exposure amount [mi]
Base	Exposures
Main category	Options and warrants
Approach	Delta plus approach, additional requirements for vega risk
Type of risk	Equity risk
Country of the market	IRELAND
Prudential portfolio	Trading book

s014 r130 c010

Metric	Value used for market risk, gross [mi]
Base	Exposures
Main category	Options and warrants
Approach	Scenario matrix approach
Type of risk	Equity risk
Country of the market	IRELAND
Positions in the instrument	Long position
Prudential portfolio	Trading book

s014 r130 c020

Metric	Value used for market risk, gross [mi]
Base	Exposures
Main category	Options and warrants
Approach	Scenario matrix approach
Type of risk	Equity risk
Country of the market	IRELAND
Positions in the instrument	Short position
Prudential portfolio	Trading book

s014 r130 c030

Metric	Value used for market risk, net [mi]
Base	Exposures
Main category	Options and warrants
Approach	Scenario matrix approach
Type of risk	Equity risk
Country of the market	IRELAND

| s014 r130 c030 | Positions in the instrument | Long position |
| | Prudential portfolio | Trading book |

s014 r130 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Equity risk
	Country of the market	IRELAND
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

s014 r130 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Equity risk
	Country of the market	IRELAND
	Positions in the instrument	Not applicable/All positions
	Prudential portfolio	Trading book

s014 r130 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Equity risk
	Country of the market	IRELAND
	Prudential portfolio	Trading book

s014 r130 c070	Metric	Total risk exposure amount [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Equity risk
	Country of the market	IRELAND
	Prudential portfolio	Trading book

s015 r010 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Standardised approach for equity risk
	Type of risk	Equity risk
	Country of the market	ITALY
	Prudential portfolio	Trading book

s015 r010 c070	Metric	Total risk exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Standardised approach for equity risk

s015 r010 c070

Type of risk	Equity risk
Country of the market	ITALY
Prudential portfolio	Trading book

s015 r020 c010

Metric	Value used for market risk, gross [mi]
Base	Exposures
Main category	Instruments subject to market risk
Approach	Approach for general risk for equities
Type of risk	General risk for equity instruments
Country of the market	ITALY
Positions in the instrument	Long position
Prudential portfolio	Trading book

s015 r020 c020

Metric	Value used for market risk, gross [mi]
Base	Exposures
Main category	Instruments subject to market risk
Approach	Approach for general risk for equities
Type of risk	General risk for equity instruments
Country of the market	ITALY
Positions in the instrument	Short position
Prudential portfolio	Trading book

s015 r020 c030

Metric	Value used for market risk, net [mi]
Base	Exposures
Main category	Instruments subject to market risk
Approach	Approach for general risk for equities
Type of risk	General risk for equity instruments
Country of the market	ITALY
Positions in the instrument	Long position
Prudential portfolio	Trading book

s015 r020 c040

Metric	Value used for market risk, net [mi]
Base	Exposures
Main category	Instruments subject to market risk
Approach	Approach for general risk for equities
Type of risk	General risk for equity instruments
Country of the market	ITALY
Positions in the instrument	Short position
Prudential portfolio	Trading book

s015 r020 c050

Metric	Value used for market risk, subject to capital charge [mi]
Base	Exposures
Main category	Instruments subject to market risk
Approach	Approach for general risk for equities
Type of risk	General risk for equity instruments
Country of the market	ITALY
Positions in the instrument	Not applicable/All positions
Prudential portfolio	Trading book

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s015 r020 c060	Metric	Own funds requirements [mi]	
	Base	Exposures	
	Main category	Instruments subject to market risk	
	Approach	Approach for general risk for equities	
	Type of risk	General risk for equity instruments	
	Country of the market	ITALY	
	Prudential portfolio	Trading book	
s015 r021 c010	Metric	Value used for market risk, gross [mi]	
	Base	Exposures	
	Main category	Derivatives	
	Approach	Approach for general risk for equities	
	Type of risk	General risk for equity instruments	
	Country of the market	ITALY	
	Positions in the instrument	Long position	
	Prudential portfolio	Trading book	
s015 r021 c020	Metric	Value used for market risk, gross [mi]	
	Base	Exposures	
	Main category	Derivatives	
	Approach	Approach for general risk for equities	
	Type of risk	General risk for equity instruments	
	Country of the market	ITALY	
	Positions in the instrument	Short position	
	Prudential portfolio	Trading book	
s015 r022 c010	Metric	Value used for market risk, gross [mi]	
	Base	Exposures	
	Main category	Assets and liabilities other than derivatives	
	Approach	Approach for general risk for equities	
	Type of risk	General risk for equity instruments	
	Country of the market	ITALY	
	Positions in the instrument	Long position	
	Prudential portfolio	Trading book	
s015 r022 c020	Metric	Value used for market risk, gross [mi]	
	Base	Exposures	
	Main category	Assets and liabilities other than derivatives	
	Approach	Approach for general risk for equities	
	Type of risk	General risk for equity instruments	
	Country of the market	ITALY	
	Positions in the instrument	Short position	
	Prudential portfolio	Trading book	
s015 r030 c010	Metric	Value used for market risk, gross [mi]	
	Base	Exposures	
	Main category	Stock index futures	
	Approach	Approach for general risk for equities	

s015 r030 c010	Type of risk	General risk for equity instruments
	Country of the market	ITALY
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s015 r030 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Stock index futures
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	ITALY
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s015 r030 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Stock index futures
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	ITALY
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s015 r030 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Stock index futures
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	ITALY
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s015 r040 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk other than stock-index futures
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	ITALY
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s015 r040 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk other than stock-index futures
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	ITALY
	Positions in the instrument	Short position

s015 r040 c020	Prudential portfolio	Trading book

s015 r040 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments subject to market risk other than stock-index futures
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	ITALY
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

s015 r040 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments subject to market risk other than stock-index futures
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	ITALY
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

s015 r050 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for equities
	Type of risk	Specific risk for equity instruments
	Country of the market	ITALY
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

s015 r050 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for equities
	Type of risk	Specific risk for equity instruments
	Country of the market	ITALY
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

s015 r050 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for equities
	Type of risk	Specific risk for equity instruments
	Country of the market	ITALY
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

s015 r050 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures

s015 r050 c040	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for equities
	Type of risk	Specific risk for equity instruments
	Country of the market	ITALY
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s015 r050 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for equities
	Type of risk	Specific risk for equity instruments
	Country of the market	ITALY
	Positions in the instrument	Not applicable/All positions
	Prudential portfolio	Trading book
s015 r050 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for equities
	Type of risk	Specific risk for equity instruments
	Country of the market	ITALY
	Prudential portfolio	Trading book
s015 r080 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	CIUs
	Approach	Particular approach for CIUs reported as equity
	Type of risk	Market not look-through CIUs risk
	Country of the market	ITALY
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s015 r080 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	CIUs
	Approach	Particular approach for CIUs reported as equity
	Type of risk	Market not look-through CIUs risk
	Country of the market	ITALY
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s015 r080 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	CIUs
	Approach	Particular approach for CIUs reported as equity
	Type of risk	Market not look-through CIUs risk
	Country of the market	ITALY

| s015 r080 c030 | Positions in the instrument | Long position |
| | Prudential portfolio | Trading book |

s015 r080 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	CIUs
	Approach	Particular approach for CIUs reported as equity
	Type of risk	Market not look-through CIUs risk
	Country of the market	ITALY
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

s015 r080 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Base	Exposures
	Main category	CIUs
	Approach	Particular approach for CIUs reported as equity
	Type of risk	Market not look-through CIUs risk
	Country of the market	ITALY
	Positions in the instrument	Not applicable/All positions
	Prudential portfolio	Trading book

s015 r080 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	CIUs
	Approach	Particular approach for CIUs reported as equity
	Type of risk	Market not look-through CIUs risk
	Country of the market	ITALY
	Prudential portfolio	Trading book

s015 r090 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Approaches for options
	Type of risk	Equity risk
	Country of the market	ITALY
	Prudential portfolio	Trading book

s015 r100 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Equity risk
	Country of the market	ITALY
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

s015 r100 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Options and warrants

s015 r100 c020	Approach	Simplified method
	Type of risk	Equity risk
	Country of the market	ITALY
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s015 r100 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Equity risk
	Country of the market	ITALY
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s015 r100 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Equity risk
	Country of the market	ITALY
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s015 r100 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Equity risk
	Country of the market	ITALY
	Positions in the instrument	Not applicable/All positions
	Prudential portfolio	Trading book
s015 r100 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Equity risk
	Country of the market	ITALY
	Prudential portfolio	Trading book
s015 r100 c070	Metric	Total risk exposure amount [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Equity risk
	Country of the market	ITALY
	Prudential portfolio	Trading book

s015 r110 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Equity risk
	Country of the market	ITALY
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s015 r110 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Equity risk
	Country of the market	ITALY
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s015 r110 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Equity risk
	Country of the market	ITALY
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s015 r110 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Equity risk
	Country of the market	ITALY
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s015 r110 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Equity risk
	Country of the market	ITALY
	Positions in the instrument	Not applicable/All positions
	Prudential portfolio	Trading book
s015 r110 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Options and warrants

s015 r110 c060	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Equity risk
	Country of the market	ITALY
	Prudential portfolio	Trading book
s015 r110 c070	Metric	Total risk exposure amount [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Equity risk
	Country of the market	ITALY
	Prudential portfolio	Trading book
s015 r120 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Equity risk
	Country of the market	ITALY
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s015 r120 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Equity risk
	Country of the market	ITALY
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s015 r120 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Equity risk
	Country of the market	ITALY
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s015 r120 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Equity risk
	Country of the market	ITALY
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

s015 r120 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Equity risk
	Country of the market	ITALY
	Positions in the instrument	Not applicable/All positions
	Prudential portfolio	Trading book
s015 r120 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Equity risk
	Country of the market	ITALY
	Prudential portfolio	Trading book
s015 r120 c070	Metric	Total risk exposure amount [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Equity risk
	Country of the market	ITALY
	Prudential portfolio	Trading book
s015 r130 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Equity risk
	Country of the market	ITALY
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s015 r130 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Equity risk
	Country of the market	ITALY
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s015 r130 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Equity risk

s015 r130 c030	Country of the market	ITALY
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

s015 r130 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Equity risk
	Country of the market	ITALY
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

s015 r130 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Equity risk
	Country of the market	ITALY
	Positions in the instrument	Not applicable/All positions
	Prudential portfolio	Trading book

s015 r130 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Equity risk
	Country of the market	ITALY
	Prudential portfolio	Trading book

s015 r130 c070	Metric	Total risk exposure amount [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Equity risk
	Country of the market	ITALY
	Prudential portfolio	Trading book

s016 r010 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Standardised approach for equity risk
	Type of risk	Equity risk
	Country of the market	LATVIA
	Prudential portfolio	Trading book

s016 r010 c070	Metric	Total risk exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to market risk

s016 r010 c070

Approach	Standardised approach for equity risk
Type of risk	Equity risk
Country of the market	LATVIA
Prudential portfolio	Trading book

s016 r020 c010

Metric	Value used for market risk, gross [mi]
Base	Exposures
Main category	Instruments subject to market risk
Approach	Approach for general risk for equities
Type of risk	General risk for equity instruments
Country of the market	LATVIA
Positions in the instrument	Long position
Prudential portfolio	Trading book

s016 r020 c020

Metric	Value used for market risk, gross [mi]
Base	Exposures
Main category	Instruments subject to market risk
Approach	Approach for general risk for equities
Type of risk	General risk for equity instruments
Country of the market	LATVIA
Positions in the instrument	Short position
Prudential portfolio	Trading book

s016 r020 c030

Metric	Value used for market risk, net [mi]
Base	Exposures
Main category	Instruments subject to market risk
Approach	Approach for general risk for equities
Type of risk	General risk for equity instruments
Country of the market	LATVIA
Positions in the instrument	Long position
Prudential portfolio	Trading book

s016 r020 c040

Metric	Value used for market risk, net [mi]
Base	Exposures
Main category	Instruments subject to market risk
Approach	Approach for general risk for equities
Type of risk	General risk for equity instruments
Country of the market	LATVIA
Positions in the instrument	Short position
Prudential portfolio	Trading book

s016 r020 c050

Metric	Value used for market risk, subject to capital charge [mi]
Base	Exposures
Main category	Instruments subject to market risk
Approach	Approach for general risk for equities
Type of risk	General risk for equity instruments
Country of the market	LATVIA
Positions in the instrument	Not applicable/All positions

s016 r020 c050	Prudential portfolio		Trading book
s016 r020 c060	Metric		Own funds requirements [mi]
	Base		Exposures
	Main category		Instruments subject to market risk
	Approach		Approach for general risk for equities
	Type of risk		General risk for equity instruments
	Country of the market		LATVIA
	Prudential portfolio		Trading book
s016 r021 c010	Metric		Value used for market risk, gross [mi]
	Base		Exposures
	Main category		Derivatives
	Approach		Approach for general risk for equities
	Type of risk		General risk for equity instruments
	Country of the market		LATVIA
	Positions in the instrument		Long position
	Prudential portfolio		Trading book
s016 r021 c020	Metric		Value used for market risk, gross [mi]
	Base		Exposures
	Main category		Derivatives
	Approach		Approach for general risk for equities
	Type of risk		General risk for equity instruments
	Country of the market		LATVIA
	Positions in the instrument		Short position
	Prudential portfolio		Trading book
s016 r022 c010	Metric		Value used for market risk, gross [mi]
	Base		Exposures
	Main category		Assets and liabilities other than derivatives
	Approach		Approach for general risk for equities
	Type of risk		General risk for equity instruments
	Country of the market		LATVIA
	Positions in the instrument		Long position
	Prudential portfolio		Trading book
s016 r022 c020	Metric		Value used for market risk, gross [mi]
	Base		Exposures
	Main category		Assets and liabilities other than derivatives
	Approach		Approach for general risk for equities
	Type of risk		General risk for equity instruments
	Country of the market		LATVIA
	Positions in the instrument		Short position
	Prudential portfolio		Trading book
s016 r030 c010	Metric		Value used for market risk, gross [mi]
	Base		Exposures
	Main category		Stock index futures

s016 r030 c010	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	LATVIA
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s016 r030 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Stock index futures
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	LATVIA
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s016 r030 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Stock index futures
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	LATVIA
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s016 r030 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Stock index futures
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	LATVIA
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s016 r040 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk other than stock-index futures
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	LATVIA
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s016 r040 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk other than stock-index futures
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	LATVIA

s016 r040 c020	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s016 r040 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments subject to market risk other than stock-index futures
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	LATVIA
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s016 r040 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments subject to market risk other than stock-index futures
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	LATVIA
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s016 r050 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for equities
	Type of risk	Specific risk for equity instruments
	Country of the market	LATVIA
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s016 r050 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for equities
	Type of risk	Specific risk for equity instruments
	Country of the market	LATVIA
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s016 r050 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for equities
	Type of risk	Specific risk for equity instruments
	Country of the market	LATVIA
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s016 r050 c040	Metric	Value used for market risk, net [mi]

s016 r050 c040	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for equities
	Type of risk	Specific risk for equity instruments
	Country of the market	LATVIA
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s016 r050 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for equities
	Type of risk	Specific risk for equity instruments
	Country of the market	LATVIA
	Positions in the instrument	Not applicable/All positions
	Prudential portfolio	Trading book
s016 r050 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for equities
	Type of risk	Specific risk for equity instruments
	Country of the market	LATVIA
	Prudential portfolio	Trading book
s016 r080 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	CIUs
	Approach	Particular approach for CIUs reported as equity
	Type of risk	Market not look-through CIUs risk
	Country of the market	LATVIA
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s016 r080 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	CIUs
	Approach	Particular approach for CIUs reported as equity
	Type of risk	Market not look-through CIUs risk
	Country of the market	LATVIA
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s016 r080 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	CIUs
	Approach	Particular approach for CIUs reported as equity
	Type of risk	Market not look-through CIUs risk

s016 r080 c030	Country of the market	LATVIA
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

s016 r080 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	CIUs
	Approach	Particular approach for CIUs reported as equity
	Type of risk	Market not look-through CIUs risk
	Country of the market	LATVIA
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

s016 r080 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Base	Exposures
	Main category	CIUs
	Approach	Particular approach for CIUs reported as equity
	Type of risk	Market not look-through CIUs risk
	Country of the market	LATVIA
	Positions in the instrument	Not applicable/All positions
	Prudential portfolio	Trading book

s016 r080 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	CIUs
	Approach	Particular approach for CIUs reported as equity
	Type of risk	Market not look-through CIUs risk
	Country of the market	LATVIA
	Prudential portfolio	Trading book

s016 r090 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Approaches for options
	Type of risk	Equity risk
	Country of the market	LATVIA
	Prudential portfolio	Trading book

s016 r100 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Equity risk
	Country of the market	LATVIA
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

s016 r100 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures

s016 r100 c020	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Equity risk
	Country of the market	LATVIA
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

s016 r100 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Equity risk
	Country of the market	LATVIA
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

s016 r100 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Equity risk
	Country of the market	LATVIA
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

s016 r100 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Equity risk
	Country of the market	LATVIA
	Positions in the instrument	Not applicable/All positions
	Prudential portfolio	Trading book

s016 r100 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Equity risk
	Country of the market	LATVIA
	Prudential portfolio	Trading book

s016 r100 c070	Metric	Total risk exposure amount [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Equity risk
	Country of the market	LATVIA

s016 r100 c070	Prudential portfolio	Trading book	
s016 r110 c010	Metric	Value used for market risk, gross [mi]	
	Base	Exposures	
	Main category	Options and warrants	
	Approach	Delta plus approach, additional requirements for gamma risk	
	Type of risk	Equity risk	
	Country of the market	LATVIA	
	Positions in the instrument	Long position	
	Prudential portfolio	Trading book	
s016 r110 c020	Metric	Value used for market risk, gross [mi]	
	Base	Exposures	
	Main category	Options and warrants	
	Approach	Delta plus approach, additional requirements for gamma risk	
	Type of risk	Equity risk	
	Country of the market	LATVIA	
	Positions in the instrument	Short position	
	Prudential portfolio	Trading book	
s016 r110 c030	Metric	Value used for market risk, net [mi]	
	Base	Exposures	
	Main category	Options and warrants	
	Approach	Delta plus approach, additional requirements for gamma risk	
	Type of risk	Equity risk	
	Country of the market	LATVIA	
	Positions in the instrument	Long position	
	Prudential portfolio	Trading book	
s016 r110 c040	Metric	Value used for market risk, net [mi]	
	Base	Exposures	
	Main category	Options and warrants	
	Approach	Delta plus approach, additional requirements for gamma risk	
	Type of risk	Equity risk	
	Country of the market	LATVIA	
	Positions in the instrument	Short position	
	Prudential portfolio	Trading book	
s016 r110 c050	Metric	Value used for market risk, subject to capital charge [mi]	
	Base	Exposures	
	Main category	Options and warrants	
	Approach	Delta plus approach, additional requirements for gamma risk	
	Type of risk	Equity risk	
	Country of the market	LATVIA	
	Positions in the instrument	Not applicable/All positions	
	Prudential portfolio	Trading book	
s016 r110 c060	Metric	Own funds requirements [mi]	
	Base	Exposures	

s016 r110 c060	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Equity risk
	Country of the market	LATVIA
	Prudential portfolio	Trading book
s016 r110 c070	Metric	Total risk exposure amount [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Equity risk
	Country of the market	LATVIA
	Prudential portfolio	Trading book
s016 r120 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Equity risk
	Country of the market	LATVIA
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s016 r120 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Equity risk
	Country of the market	LATVIA
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s016 r120 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Equity risk
	Country of the market	LATVIA
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s016 r120 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Equity risk
	Country of the market	LATVIA
	Positions in the instrument	Short position

s016 r120 c040	Prudential portfolio		Trading book
s016 r120 c050	Metric		Value used for market risk, subject to capital charge [mi]
	Base		Exposures
	Main category		Options and warrants
	Approach		Delta plus approach, additional requirements for vega risk
	Type of risk		Equity risk
	Country of the market		LATVIA
	Positions in the instrument		Not applicable/All positions
	Prudential portfolio		Trading book
s016 r120 c060	Metric		Own funds requirements [mi]
	Base		Exposures
	Main category		Options and warrants
	Approach		Delta plus approach, additional requirements for vega risk
	Type of risk		Equity risk
	Country of the market		LATVIA
	Prudential portfolio		Trading book
s016 r120 c070	Metric		Total risk exposure amount [mi]
	Base		Exposures
	Main category		Options and warrants
	Approach		Delta plus approach, additional requirements for vega risk
	Type of risk		Equity risk
	Country of the market		LATVIA
	Prudential portfolio		Trading book
s016 r130 c010	Metric		Value used for market risk, gross [mi]
	Base		Exposures
	Main category		Options and warrants
	Approach		Scenario matrix approach
	Type of risk		Equity risk
	Country of the market		LATVIA
	Positions in the instrument		Long position
	Prudential portfolio		Trading book
s016 r130 c020	Metric		Value used for market risk, gross [mi]
	Base		Exposures
	Main category		Options and warrants
	Approach		Scenario matrix approach
	Type of risk		Equity risk
	Country of the market		LATVIA
	Positions in the instrument		Short position
	Prudential portfolio		Trading book
s016 r130 c030	Metric		Value used for market risk, net [mi]
	Base		Exposures
	Main category		Options and warrants
	Approach		Scenario matrix approach

s016 r130 c030	Type of risk	Equity risk
	Country of the market	LATVIA
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

s016 r130 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Equity risk
	Country of the market	LATVIA
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

s016 r130 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Equity risk
	Country of the market	LATVIA
	Positions in the instrument	Not applicable/All positions
	Prudential portfolio	Trading book

s016 r130 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Equity risk
	Country of the market	LATVIA
	Prudential portfolio	Trading book

s016 r130 c070	Metric	Total risk exposure amount [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Equity risk
	Country of the market	LATVIA
	Prudential portfolio	Trading book

s017 r010 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Standardised approach for equity risk
	Type of risk	Equity risk
	Country of the market	LITHUANIA
	Prudential portfolio	Trading book

s017 r010 c070	Metric	Total risk exposure amount [mi]
	Base	Exposures

s017 r010 c070	Main category	Instruments subject to market risk
	Approach	Standardised approach for equity risk
	Type of risk	Equity risk
	Country of the market	LITHUANIA
	Prudential portfolio	Trading book
s017 r020 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	LITHUANIA
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s017 r020 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	LITHUANIA
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s017 r020 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	LITHUANIA
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s017 r020 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	LITHUANIA
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s017 r020 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	LITHUANIA

s017 r020 c050	Positions in the instrument	Not applicable/All positions
	Prudential portfolio	Trading book
s017 r020 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	LITHUANIA
	Prudential portfolio	Trading book
s017 r021 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Derivatives
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	LITHUANIA
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s017 r021 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Derivatives
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	LITHUANIA
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s017 r022 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Assets and liabilities other than derivatives
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	LITHUANIA
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s017 r022 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Assets and liabilities other than derivatives
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	LITHUANIA
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s017 r030 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures

s017 r030 c010		
	Main category	Stock index futures
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	LITHUANIA
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

s017 r030 c020		
	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Stock index futures
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	LITHUANIA
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

s017 r030 c030		
	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Stock index futures
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	LITHUANIA
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

s017 r030 c040		
	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Stock index futures
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	LITHUANIA
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

s017 r040 c010		
	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk other than stock-index futures
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	LITHUANIA
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

s017 r040 c020		
	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk other than stock-index futures
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments

s017 r040 c020	Country of the market	LITHUANIA
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

s017 r040 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments subject to market risk other than stock-index futures
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	LITHUANIA
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

s017 r040 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments subject to market risk other than stock-index futures
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	LITHUANIA
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

s017 r050 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for equities
	Type of risk	Specific risk for equity instruments
	Country of the market	LITHUANIA
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

s017 r050 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for equities
	Type of risk	Specific risk for equity instruments
	Country of the market	LITHUANIA
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

s017 r050 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for equities
	Type of risk	Specific risk for equity instruments
	Country of the market	LITHUANIA
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

s017 r050 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for equities
	Type of risk	Specific risk for equity instruments
	Country of the market	LITHUANIA
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s017 r050 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for equities
	Type of risk	Specific risk for equity instruments
	Country of the market	LITHUANIA
	Positions in the instrument	Not applicable/All positions
	Prudential portfolio	Trading book
s017 r050 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for equities
	Type of risk	Specific risk for equity instruments
	Country of the market	LITHUANIA
	Prudential portfolio	Trading book
s017 r080 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	CIUs
	Approach	Particular approach for CIUs reported as equity
	Type of risk	Market not look-through CIUs risk
	Country of the market	LITHUANIA
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s017 r080 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	CIUs
	Approach	Particular approach for CIUs reported as equity
	Type of risk	Market not look-through CIUs risk
	Country of the market	LITHUANIA
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s017 r080 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	CIUs
	Approach	Particular approach for CIUs reported as equity

s017 r080 c030	Type of risk	Market not look-through CIUs risk
	Country of the market	LITHUANIA
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s017 r080 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	CIUs
	Approach	Particular approach for CIUs reported as equity
	Type of risk	Market not look-through CIUs risk
	Country of the market	LITHUANIA
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s017 r080 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Base	Exposures
	Main category	CIUs
	Approach	Particular approach for CIUs reported as equity
	Type of risk	Market not look-through CIUs risk
	Country of the market	LITHUANIA
	Positions in the instrument	Not applicable/All positions
	Prudential portfolio	Trading book
s017 r080 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	CIUs
	Approach	Particular approach for CIUs reported as equity
	Type of risk	Market not look-through CIUs risk
	Country of the market	LITHUANIA
	Prudential portfolio	Trading book
s017 r090 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Approaches for options
	Type of risk	Equity risk
	Country of the market	LITHUANIA
	Prudential portfolio	Trading book
s017 r100 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Equity risk
	Country of the market	LITHUANIA
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s017 r100 c020	Metric	Value used for market risk, gross [mi]

s017 r100 c020	Base	Exposures
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Equity risk
	Country of the market	LITHUANIA
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s017 r100 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Equity risk
	Country of the market	LITHUANIA
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s017 r100 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Equity risk
	Country of the market	LITHUANIA
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s017 r100 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Equity risk
	Country of the market	LITHUANIA
	Positions in the instrument	Not applicable/All positions
	Prudential portfolio	Trading book
s017 r100 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Equity risk
	Country of the market	LITHUANIA
	Prudential portfolio	Trading book
s017 r100 c070	Metric	Total risk exposure amount [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Equity risk

s017 r100 c070	Country of the market		LITHUANIA
	Prudential portfolio		Trading book
s017 r110 c010	Metric		Value used for market risk, gross [mi]
	Base		Exposures
	Main category		Options and warrants
	Approach		Delta plus approach, additional requirements for gamma risk
	Type of risk		Equity risk
	Country of the market		LITHUANIA
	Positions in the instrument		Long position
	Prudential portfolio		Trading book
s017 r110 c020	Metric		Value used for market risk, gross [mi]
	Base		Exposures
	Main category		Options and warrants
	Approach		Delta plus approach, additional requirements for gamma risk
	Type of risk		Equity risk
	Country of the market		LITHUANIA
	Positions in the instrument		Short position
	Prudential portfolio		Trading book
s017 r110 c030	Metric		Value used for market risk, net [mi]
	Base		Exposures
	Main category		Options and warrants
	Approach		Delta plus approach, additional requirements for gamma risk
	Type of risk		Equity risk
	Country of the market		LITHUANIA
	Positions in the instrument		Long position
	Prudential portfolio		Trading book
s017 r110 c040	Metric		Value used for market risk, net [mi]
	Base		Exposures
	Main category		Options and warrants
	Approach		Delta plus approach, additional requirements for gamma risk
	Type of risk		Equity risk
	Country of the market		LITHUANIA
	Positions in the instrument		Short position
	Prudential portfolio		Trading book
s017 r110 c050	Metric		Value used for market risk, subject to capital charge [mi]
	Base		Exposures
	Main category		Options and warrants
	Approach		Delta plus approach, additional requirements for gamma risk
	Type of risk		Equity risk
	Country of the market		LITHUANIA
	Positions in the instrument		Not applicable/All positions
	Prudential portfolio		Trading book
s017 r110 c060	Metric		Own funds requirements [mi]

s017 r110 c060	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Equity risk
	Country of the market	LITHUANIA
	Prudential portfolio	Trading book
s017 r110 c070	Metric	Total risk exposure amount [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Equity risk
	Country of the market	LITHUANIA
	Prudential portfolio	Trading book
s017 r120 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Equity risk
	Country of the market	LITHUANIA
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s017 r120 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Equity risk
	Country of the market	LITHUANIA
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s017 r120 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Equity risk
	Country of the market	LITHUANIA
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s017 r120 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Equity risk
	Country of the market	LITHUANIA

s017 r120 c040	Positions in the instrument	Short position
	Prudential portfolio	Trading book

s017 r120 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Equity risk
	Country of the market	LITHUANIA
	Positions in the instrument	Not applicable/All positions
	Prudential portfolio	Trading book

s017 r120 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Equity risk
	Country of the market	LITHUANIA
	Prudential portfolio	Trading book

s017 r120 c070	Metric	Total risk exposure amount [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Equity risk
	Country of the market	LITHUANIA
	Prudential portfolio	Trading book

s017 r130 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Equity risk
	Country of the market	LITHUANIA
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

s017 r130 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Equity risk
	Country of the market	LITHUANIA
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

s017 r130 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Options and warrants

s017 r130 c030	Approach	Scenario matrix approach
	Type of risk	Equity risk
	Country of the market	LITHUANIA
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s017 r130 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Equity risk
	Country of the market	LITHUANIA
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s017 r130 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Equity risk
	Country of the market	LITHUANIA
	Positions in the instrument	Not applicable/All positions
	Prudential portfolio	Trading book
s017 r130 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Equity risk
	Country of the market	LITHUANIA
	Prudential portfolio	Trading book
s017 r130 c070	Metric	Total risk exposure amount [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Equity risk
	Country of the market	LITHUANIA
	Prudential portfolio	Trading book
s018 r010 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Standardised approach for equity risk
	Type of risk	Equity risk
	Country of the market	LUXEMBOURG
	Prudential portfolio	Trading book
s018 r010 c070	Metric	Total risk exposure amount [mi]

s018 r010 c070	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Standardised approach for equity risk
	Type of risk	Equity risk
	Country of the market	LUXEMBOURG
	Prudential portfolio	Trading book
s018 r020 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	LUXEMBOURG
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s018 r020 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	LUXEMBOURG
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s018 r020 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	LUXEMBOURG
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s018 r020 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	LUXEMBOURG
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s018 r020 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments

s018 r020 c050	Country of the market	LUXEMBOURG
	Positions in the instrument	Not applicable/All positions
	Prudential portfolio	Trading book
s018 r020 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	LUXEMBOURG
	Prudential portfolio	Trading book
s018 r021 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Derivatives
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	LUXEMBOURG
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s018 r021 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Derivatives
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	LUXEMBOURG
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s018 r022 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Assets and liabilities other than derivatives
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	LUXEMBOURG
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s018 r022 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Assets and liabilities other than derivatives
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	LUXEMBOURG
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s018 r030 c010	Metric	Value used for market risk, gross [mi]

s018 r030 c010	Base	Exposures
	Main category	Stock index futures
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	LUXEMBOURG
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s018 r030 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Stock index futures
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	LUXEMBOURG
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s018 r030 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Stock index futures
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	LUXEMBOURG
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s018 r030 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Stock index futures
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	LUXEMBOURG
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s018 r040 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk other than stock-index futures
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	LUXEMBOURG
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s018 r040 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk other than stock-index futures
	Approach	Approach for general risk for equities

s018 r040 c020	Type of risk	General risk for equity instruments
	Country of the market	LUXEMBOURG
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s018 r040 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments subject to market risk other than stock-index futures
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	LUXEMBOURG
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s018 r040 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments subject to market risk other than stock-index futures
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	LUXEMBOURG
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s018 r050 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for equities
	Type of risk	Specific risk for equity instruments
	Country of the market	LUXEMBOURG
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s018 r050 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for equities
	Type of risk	Specific risk for equity instruments
	Country of the market	LUXEMBOURG
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s018 r050 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for equities
	Type of risk	Specific risk for equity instruments
	Country of the market	LUXEMBOURG
	Positions in the instrument	Long position

s018 r050 c030	Prudential portfolio	Trading book
s018 r050 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for equities
	Type of risk	Specific risk for equity instruments
	Country of the market	LUXEMBOURG
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s018 r050 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for equities
	Type of risk	Specific risk for equity instruments
	Country of the market	LUXEMBOURG
	Positions in the instrument	Not applicable/All positions
	Prudential portfolio	Trading book
s018 r050 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for equities
	Type of risk	Specific risk for equity instruments
	Country of the market	LUXEMBOURG
	Prudential portfolio	Trading book
s018 r080 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	CIUs
	Approach	Particular approach for CIUs reported as equity
	Type of risk	Market not look-through CIUs risk
	Country of the market	LUXEMBOURG
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s018 r080 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	CIUs
	Approach	Particular approach for CIUs reported as equity
	Type of risk	Market not look-through CIUs risk
	Country of the market	LUXEMBOURG
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s018 r080 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	CIUs

s018 r080 c030	Approach	Particular approach for CIUs reported as equity
	Type of risk	Market not look-through CIUs risk
	Country of the market	LUXEMBOURG
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s018 r080 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	CIUs
	Approach	Particular approach for CIUs reported as equity
	Type of risk	Market not look-through CIUs risk
	Country of the market	LUXEMBOURG
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s018 r080 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Base	Exposures
	Main category	CIUs
	Approach	Particular approach for CIUs reported as equity
	Type of risk	Market not look-through CIUs risk
	Country of the market	LUXEMBOURG
	Positions in the instrument	Not applicable/All positions
	Prudential portfolio	Trading book
s018 r080 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	CIUs
	Approach	Particular approach for CIUs reported as equity
	Type of risk	Market not look-through CIUs risk
	Country of the market	LUXEMBOURG
	Prudential portfolio	Trading book
s018 r090 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Approaches for options
	Type of risk	Equity risk
	Country of the market	LUXEMBOURG
	Prudential portfolio	Trading book
s018 r100 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Equity risk
	Country of the market	LUXEMBOURG
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

s018 r100 c020

Metric	Value used for market risk, gross [mi]
Base	Exposures
Main category	Options and warrants
Approach	Simplified method
Type of risk	Equity risk
Country of the market	LUXEMBOURG
Positions in the instrument	Short position
Prudential portfolio	Trading book

s018 r100 c030

Metric	Value used for market risk, net [mi]
Base	Exposures
Main category	Options and warrants
Approach	Simplified method
Type of risk	Equity risk
Country of the market	LUXEMBOURG
Positions in the instrument	Long position
Prudential portfolio	Trading book

s018 r100 c040

Metric	Value used for market risk, net [mi]
Base	Exposures
Main category	Options and warrants
Approach	Simplified method
Type of risk	Equity risk
Country of the market	LUXEMBOURG
Positions in the instrument	Short position
Prudential portfolio	Trading book

s018 r100 c050

Metric	Value used for market risk, subject to capital charge [mi]
Base	Exposures
Main category	Options and warrants
Approach	Simplified method
Type of risk	Equity risk
Country of the market	LUXEMBOURG
Positions in the instrument	Not applicable/All positions
Prudential portfolio	Trading book

s018 r100 c060

Metric	Own funds requirements [mi]
Base	Exposures
Main category	Options and warrants
Approach	Simplified method
Type of risk	Equity risk
Country of the market	LUXEMBOURG
Prudential portfolio	Trading book

s018 r100 c070

Metric	Total risk exposure amount [mi]
Base	Exposures
Main category	Options and warrants
Approach	Simplified method

s018 r100 c070	Type of risk	Equity risk
	Country of the market	LUXEMBOURG
	Prudential portfolio	Trading book

s018 r110 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Equity risk
	Country of the market	LUXEMBOURG
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

s018 r110 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Equity risk
	Country of the market	LUXEMBOURG
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

s018 r110 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Equity risk
	Country of the market	LUXEMBOURG
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

s018 r110 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Equity risk
	Country of the market	LUXEMBOURG
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

s018 r110 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Equity risk
	Country of the market	LUXEMBOURG
	Positions in the instrument	Not applicable/All positions
	Prudential portfolio	Trading book

s018 r110 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Equity risk
	Country of the market	LUXEMBOURG
	Prudential portfolio	Trading book

s018 r110 c070	Metric	Total risk exposure amount [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Equity risk
	Country of the market	LUXEMBOURG
	Prudential portfolio	Trading book

s018 r120 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Equity risk
	Country of the market	LUXEMBOURG
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

s018 r120 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Equity risk
	Country of the market	LUXEMBOURG
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

s018 r120 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Equity risk
	Country of the market	LUXEMBOURG
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

s018 r120 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Equity risk

s018 r120 c040	Country of the market	LUXEMBOURG
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s018 r120 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Equity risk
	Country of the market	LUXEMBOURG
	Positions in the instrument	Not applicable/All positions
	Prudential portfolio	Trading book
s018 r120 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Equity risk
	Country of the market	LUXEMBOURG
	Prudential portfolio	Trading book
s018 r120 c070	Metric	Total risk exposure amount [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Equity risk
	Country of the market	LUXEMBOURG
	Prudential portfolio	Trading book
s018 r130 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Equity risk
	Country of the market	LUXEMBOURG
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s018 r130 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Equity risk
	Country of the market	LUXEMBOURG
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s018 r130 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures

s018 r130 c030	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Equity risk
	Country of the market	LUXEMBOURG
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

s018 r130 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Equity risk
	Country of the market	LUXEMBOURG
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

s018 r130 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Equity risk
	Country of the market	LUXEMBOURG
	Positions in the instrument	Not applicable/All positions
	Prudential portfolio	Trading book

s018 r130 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Equity risk
	Country of the market	LUXEMBOURG
	Prudential portfolio	Trading book

s018 r130 c070	Metric	Total risk exposure amount [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Equity risk
	Country of the market	LUXEMBOURG
	Prudential portfolio	Trading book

s019 r010 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Standardised approach for equity risk
	Type of risk	Equity risk
	Country of the market	MALTA
	Prudential portfolio	Trading book

s019 r010 c070	Metric	Total risk exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Standardised approach for equity risk
	Type of risk	Equity risk
	Country of the market	MALTA
	Prudential portfolio	Trading book
s019 r020 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	MALTA
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s019 r020 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	MALTA
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s019 r020 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	MALTA
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s019 r020 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	MALTA
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s019 r020 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for general risk for equities

s019 r020 c050	Type of risk	General risk for equity instruments
	Country of the market	MALTA
	Positions in the instrument	Not applicable/All positions
	Prudential portfolio	Trading book

s019 r020 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	MALTA
	Prudential portfolio	Trading book

s019 r021 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Derivatives
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	MALTA
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

s019 r021 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Derivatives
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	MALTA
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

s019 r022 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Assets and liabilities other than derivatives
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	MALTA
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

s019 r022 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Assets and liabilities other than derivatives
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	MALTA
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

s019 r030 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Stock index futures
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	MALTA
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s019 r030 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Stock index futures
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	MALTA
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s019 r030 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Stock index futures
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	MALTA
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s019 r030 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Stock index futures
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	MALTA
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s019 r040 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk other than stock-index futures
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	MALTA
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s019 r040 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk other than stock-index futures

s019 r040 c020	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	MALTA
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s019 r040 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments subject to market risk other than stock-index futures
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	MALTA
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s019 r040 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments subject to market risk other than stock-index futures
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	MALTA
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s019 r050 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for equities
	Type of risk	Specific risk for equity instruments
	Country of the market	MALTA
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s019 r050 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for equities
	Type of risk	Specific risk for equity instruments
	Country of the market	MALTA
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s019 r050 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for equities
	Type of risk	Specific risk for equity instruments
	Country of the market	MALTA

| s019 r050 c030 | Positions in the instrument | Long position |
| | Prudential portfolio | Trading book |

s019 r050 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for equities
	Type of risk	Specific risk for equity instruments
	Country of the market	MALTA
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

s019 r050 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for equities
	Type of risk	Specific risk for equity instruments
	Country of the market	MALTA
	Positions in the instrument	Not applicable/All positions
	Prudential portfolio	Trading book

s019 r050 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for equities
	Type of risk	Specific risk for equity instruments
	Country of the market	MALTA
	Prudential portfolio	Trading book

s019 r080 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	CIUs
	Approach	Particular approach for CIUs reported as equity
	Type of risk	Market not look-through CIUs risk
	Country of the market	MALTA
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

s019 r080 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	CIUs
	Approach	Particular approach for CIUs reported as equity
	Type of risk	Market not look-through CIUs risk
	Country of the market	MALTA
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

| s019 r080 c030 | Metric | Value used for market risk, net [mi] |
| | Base | Exposures |

s019 r080 c030	Main category	CIUs
	Approach	Particular approach for CIUs reported as equity
	Type of risk	Market not look-through CIUs risk
	Country of the market	MALTA
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s019 r080 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	CIUs
	Approach	Particular approach for CIUs reported as equity
	Type of risk	Market not look-through CIUs risk
	Country of the market	MALTA
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s019 r080 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Base	Exposures
	Main category	CIUs
	Approach	Particular approach for CIUs reported as equity
	Type of risk	Market not look-through CIUs risk
	Country of the market	MALTA
	Positions in the instrument	Not applicable/All positions
	Prudential portfolio	Trading book
s019 r080 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	CIUs
	Approach	Particular approach for CIUs reported as equity
	Type of risk	Market not look-through CIUs risk
	Country of the market	MALTA
	Prudential portfolio	Trading book
s019 r090 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Approaches for options
	Type of risk	Equity risk
	Country of the market	MALTA
	Prudential portfolio	Trading book
s019 r100 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Equity risk
	Country of the market	MALTA
	Positions in the instrument	Long position

s019 r100 c010	Prudential portfolio	Trading book
s019 r100 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Equity risk
	Country of the market	MALTA
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s019 r100 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Equity risk
	Country of the market	MALTA
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s019 r100 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Equity risk
	Country of the market	MALTA
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s019 r100 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Equity risk
	Country of the market	MALTA
	Positions in the instrument	Not applicable/All positions
	Prudential portfolio	Trading book
s019 r100 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Equity risk
	Country of the market	MALTA
	Prudential portfolio	Trading book
s019 r100 c070	Metric	Total risk exposure amount [mi]
	Base	Exposures
	Main category	Options and warrants

s019 r100 c070	Approach	Simplified method
	Type of risk	Equity risk
	Country of the market	MALTA
	Prudential portfolio	Trading book

s019 r110 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Equity risk
	Country of the market	MALTA
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

s019 r110 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Equity risk
	Country of the market	MALTA
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

s019 r110 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Equity risk
	Country of the market	MALTA
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

s019 r110 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Equity risk
	Country of the market	MALTA
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

s019 r110 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Equity risk
	Country of the market	MALTA
	Positions in the instrument	Not applicable/All positions

s019 r110 c050	Prudential portfolio	Trading book
s019 r110 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Equity risk
	Country of the market	MALTA
	Prudential portfolio	Trading book
s019 r110 c070	Metric	Total risk exposure amount [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Equity risk
	Country of the market	MALTA
	Prudential portfolio	Trading book
s019 r120 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Equity risk
	Country of the market	MALTA
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s019 r120 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Equity risk
	Country of the market	MALTA
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s019 r120 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Equity risk
	Country of the market	MALTA
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s019 r120 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk

s019 r120 c040	Type of risk	Equity risk
	Country of the market	MALTA
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s019 r120 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Equity risk
	Country of the market	MALTA
	Positions in the instrument	Not applicable/All positions
	Prudential portfolio	Trading book
s019 r120 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Equity risk
	Country of the market	MALTA
	Prudential portfolio	Trading book
s019 r120 c070	Metric	Total risk exposure amount [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Equity risk
	Country of the market	MALTA
	Prudential portfolio	Trading book
s019 r130 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Equity risk
	Country of the market	MALTA
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s019 r130 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Equity risk
	Country of the market	MALTA
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s019 r130 c030	Metric	Value used for market risk, net [mi]

s019 r130 c030	Base	Exposures
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Equity risk
	Country of the market	MALTA
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s019 r130 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Equity risk
	Country of the market	MALTA
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s019 r130 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Equity risk
	Country of the market	MALTA
	Positions in the instrument	Not applicable/All positions
	Prudential portfolio	Trading book
s019 r130 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Equity risk
	Country of the market	MALTA
	Prudential portfolio	Trading book
s019 r130 c070	Metric	Total risk exposure amount [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Equity risk
	Country of the market	MALTA
	Prudential portfolio	Trading book
s020 r010 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Standardised approach for equity risk
	Type of risk	Equity risk
	Country of the market	NETHERLANDS

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s020 r010 c060	Prudential portfolio	Trading book

s020 r010 c070	Metric	Total risk exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Standardised approach for equity risk
	Type of risk	Equity risk
	Country of the market	NETHERLANDS
	Prudential portfolio	Trading book

s020 r020 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	NETHERLANDS
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

s020 r020 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	NETHERLANDS
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

s020 r020 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	NETHERLANDS
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

s020 r020 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	NETHERLANDS
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

s020 r020 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Base	Exposures
	Main category	Instruments subject to market risk

s020 r020 c050	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	NETHERLANDS
	Positions in the instrument	Not applicable/All positions
	Prudential portfolio	Trading book
s020 r020 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	NETHERLANDS
	Prudential portfolio	Trading book
s020 r021 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Derivatives
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	NETHERLANDS
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s020 r021 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Derivatives
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	NETHERLANDS
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s020 r022 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Assets and liabilities other than derivatives
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	NETHERLANDS
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s020 r022 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Assets and liabilities other than derivatives
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	NETHERLANDS
	Positions in the instrument	Short position

s020 r022 c020	Prudential portfolio	Trading book

s020 r030 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Stock index futures
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	NETHERLANDS
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

s020 r030 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Stock index futures
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	NETHERLANDS
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

s020 r030 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Stock index futures
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	NETHERLANDS
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

s020 r030 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Stock index futures
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	NETHERLANDS
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

s020 r040 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk other than stock-index futures
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	NETHERLANDS
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

s020 r040 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures

s020 r040 c020	Main category	Instruments subject to market risk other than stock-index futures
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	NETHERLANDS
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s020 r040 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments subject to market risk other than stock-index futures
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	NETHERLANDS
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s020 r040 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments subject to market risk other than stock-index futures
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	NETHERLANDS
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s020 r050 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for equities
	Type of risk	Specific risk for equity instruments
	Country of the market	NETHERLANDS
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s020 r050 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for equities
	Type of risk	Specific risk for equity instruments
	Country of the market	NETHERLANDS
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s020 r050 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for equities
	Type of risk	Specific risk for equity instruments

s020 r050 c030

Country of the market	NETHERLANDS
Positions in the instrument	Long position
Prudential portfolio	Trading book

s020 r050 c040

Metric	Value used for market risk, net [mi]
Base	Exposures
Main category	Instruments subject to market risk
Approach	Approach for specific risk for equities
Type of risk	Specific risk for equity instruments
Country of the market	NETHERLANDS
Positions in the instrument	Short position
Prudential portfolio	Trading book

s020 r050 c050

Metric	Value used for market risk, subject to capital charge [mi]
Base	Exposures
Main category	Instruments subject to market risk
Approach	Approach for specific risk for equities
Type of risk	Specific risk for equity instruments
Country of the market	NETHERLANDS
Positions in the instrument	Not applicable/All positions
Prudential portfolio	Trading book

s020 r050 c060

Metric	Own funds requirements [mi]
Base	Exposures
Main category	Instruments subject to market risk
Approach	Approach for specific risk for equities
Type of risk	Specific risk for equity instruments
Country of the market	NETHERLANDS
Prudential portfolio	Trading book

s020 r080 c010

Metric	Value used for market risk, gross [mi]
Base	Exposures
Main category	CIUs
Approach	Particular approach for CIUs reported as equity
Type of risk	Market not look-through CIUs risk
Country of the market	NETHERLANDS
Positions in the instrument	Long position
Prudential portfolio	Trading book

s020 r080 c020

Metric	Value used for market risk, gross [mi]
Base	Exposures
Main category	CIUs
Approach	Particular approach for CIUs reported as equity
Type of risk	Market not look-through CIUs risk
Country of the market	NETHERLANDS
Positions in the instrument	Short position
Prudential portfolio	Trading book

s020 r080 c030

Metric	Value used for market risk, net [mi]

s020 r080 c030	Base	Exposures
	Main category	CIUs
	Approach	Particular approach for CIUs reported as equity
	Type of risk	Market not look-through CIUs risk
	Country of the market	NETHERLANDS
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s020 r080 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	CIUs
	Approach	Particular approach for CIUs reported as equity
	Type of risk	Market not look-through CIUs risk
	Country of the market	NETHERLANDS
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s020 r080 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Base	Exposures
	Main category	CIUs
	Approach	Particular approach for CIUs reported as equity
	Type of risk	Market not look-through CIUs risk
	Country of the market	NETHERLANDS
	Positions in the instrument	Not applicable/All positions
	Prudential portfolio	Trading book
s020 r080 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	CIUs
	Approach	Particular approach for CIUs reported as equity
	Type of risk	Market not look-through CIUs risk
	Country of the market	NETHERLANDS
	Prudential portfolio	Trading book
s020 r090 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Approaches for options
	Type of risk	Equity risk
	Country of the market	NETHERLANDS
	Prudential portfolio	Trading book
s020 r100 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Equity risk
	Country of the market	NETHERLANDS

| s020 r100 c010 | Positions in the instrument | Long position |
| | Prudential portfolio | Trading book |

s020 r100 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Equity risk
	Country of the market	NETHERLANDS
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

s020 r100 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Equity risk
	Country of the market	NETHERLANDS
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

s020 r100 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Equity risk
	Country of the market	NETHERLANDS
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

s020 r100 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Equity risk
	Country of the market	NETHERLANDS
	Positions in the instrument	Not applicable/All positions
	Prudential portfolio	Trading book

s020 r100 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Equity risk
	Country of the market	NETHERLANDS
	Prudential portfolio	Trading book

| s020 r100 c070 | Metric | Total risk exposure amount [mi] |
| | Base | Exposures |

s020 r100 c070	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Equity risk
	Country of the market	NETHERLANDS
	Prudential portfolio	Trading book
s020 r110 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Equity risk
	Country of the market	NETHERLANDS
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s020 r110 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Equity risk
	Country of the market	NETHERLANDS
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s020 r110 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Equity risk
	Country of the market	NETHERLANDS
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s020 r110 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Equity risk
	Country of the market	NETHERLANDS
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s020 r110 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Equity risk
	Country of the market	NETHERLANDS

s020 r110 c050	Positions in the instrument	Not applicable/All positions
	Prudential portfolio	Trading book
s020 r110 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Equity risk
	Country of the market	NETHERLANDS
	Prudential portfolio	Trading book
s020 r110 c070	Metric	Total risk exposure amount [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Equity risk
	Country of the market	NETHERLANDS
	Prudential portfolio	Trading book
s020 r120 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Equity risk
	Country of the market	NETHERLANDS
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s020 r120 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Equity risk
	Country of the market	NETHERLANDS
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s020 r120 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Equity risk
	Country of the market	NETHERLANDS
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s020 r120 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Options and warrants

s020 r120 c040	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Equity risk
	Country of the market	NETHERLANDS
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

s020 r120 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Equity risk
	Country of the market	NETHERLANDS
	Positions in the instrument	Not applicable/All positions
	Prudential portfolio	Trading book

s020 r120 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Equity risk
	Country of the market	NETHERLANDS
	Prudential portfolio	Trading book

s020 r120 c070	Metric	Total risk exposure amount [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Equity risk
	Country of the market	NETHERLANDS
	Prudential portfolio	Trading book

s020 r130 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Equity risk
	Country of the market	NETHERLANDS
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

s020 r130 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Equity risk
	Country of the market	NETHERLANDS
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

s020 r130 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Equity risk
	Country of the market	NETHERLANDS
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s020 r130 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Equity risk
	Country of the market	NETHERLANDS
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s020 r130 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Equity risk
	Country of the market	NETHERLANDS
	Positions in the instrument	Not applicable/All positions
	Prudential portfolio	Trading book
s020 r130 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Equity risk
	Country of the market	NETHERLANDS
	Prudential portfolio	Trading book
s020 r130 c070	Metric	Total risk exposure amount [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Equity risk
	Country of the market	NETHERLANDS
	Prudential portfolio	Trading book
s021 r010 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Standardised approach for equity risk
	Type of risk	Equity risk

| s021 r010 c060 | Country of the market | POLAND |
| | Prudential portfolio | Trading book |

s021 r010 c070	Metric	Total risk exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Standardised approach for equity risk
	Type of risk	Equity risk
	Country of the market	POLAND
	Prudential portfolio	Trading book

s021 r020 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	POLAND
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

s021 r020 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	POLAND
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

s021 r020 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	POLAND
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

s021 r020 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	POLAND
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

| s021 r020 c050 | Metric | Value used for market risk, subject to capital charge [mi] |
| | Base | Exposures |

s021 r020 c050	Main category	Instruments subject to market risk
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	POLAND
	Positions in the instrument	Not applicable/All positions
	Prudential portfolio	Trading book
s021 r020 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	POLAND
	Prudential portfolio	Trading book
s021 r021 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Derivatives
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	POLAND
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s021 r021 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Derivatives
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	POLAND
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s021 r022 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Assets and liabilities other than derivatives
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	POLAND
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s021 r022 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Assets and liabilities other than derivatives
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	POLAND

s021 r022 c020	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s021 r030 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Stock index futures
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	POLAND
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s021 r030 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Stock index futures
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	POLAND
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s021 r030 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Stock index futures
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	POLAND
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s021 r030 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Stock index futures
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	POLAND
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s021 r040 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk other than stock-index futures
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	POLAND
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s021 r040 c020	Metric	Value used for market risk, gross [mi]

s021 r040 c020	Base	Exposures
	Main category	Instruments subject to market risk other than stock-index futures
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	POLAND
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s021 r040 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments subject to market risk other than stock-index futures
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	POLAND
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s021 r040 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments subject to market risk other than stock-index futures
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	POLAND
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s021 r050 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for equities
	Type of risk	Specific risk for equity instruments
	Country of the market	POLAND
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s021 r050 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for equities
	Type of risk	Specific risk for equity instruments
	Country of the market	POLAND
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s021 r050 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for equities

s021 r050 c030	Type of risk	Specific risk for equity instruments
	Country of the market	POLAND
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

s021 r050 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for equities
	Type of risk	Specific risk for equity instruments
	Country of the market	POLAND
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

s021 r050 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for equities
	Type of risk	Specific risk for equity instruments
	Country of the market	POLAND
	Positions in the instrument	Not applicable/All positions
	Prudential portfolio	Trading book

s021 r050 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for equities
	Type of risk	Specific risk for equity instruments
	Country of the market	POLAND
	Prudential portfolio	Trading book

s021 r080 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	CIUs
	Approach	Particular approach for CIUs reported as equity
	Type of risk	Market not look-through CIUs risk
	Country of the market	POLAND
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

s021 r080 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	CIUs
	Approach	Particular approach for CIUs reported as equity
	Type of risk	Market not look-through CIUs risk
	Country of the market	POLAND
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

s021 r080 c030		
	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	CIUs
	Approach	Particular approach for CIUs reported as equity
	Type of risk	Market not look-through CIUs risk
	Country of the market	POLAND
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

s021 r080 c040		
	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	CIUs
	Approach	Particular approach for CIUs reported as equity
	Type of risk	Market not look-through CIUs risk
	Country of the market	POLAND
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

s021 r080 c050		
	Metric	Value used for market risk, subject to capital charge [mi]
	Base	Exposures
	Main category	CIUs
	Approach	Particular approach for CIUs reported as equity
	Type of risk	Market not look-through CIUs risk
	Country of the market	POLAND
	Positions in the instrument	Not applicable/All positions
	Prudential portfolio	Trading book

s021 r080 c060		
	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	CIUs
	Approach	Particular approach for CIUs reported as equity
	Type of risk	Market not look-through CIUs risk
	Country of the market	POLAND
	Prudential portfolio	Trading book

s021 r090 c060		
	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Approaches for options
	Type of risk	Equity risk
	Country of the market	POLAND
	Prudential portfolio	Trading book

s021 r100 c010		
	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Equity risk

s021 r100 c010	Country of the market	POLAND
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s021 r100 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Equity risk
	Country of the market	POLAND
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s021 r100 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Equity risk
	Country of the market	POLAND
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s021 r100 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Equity risk
	Country of the market	POLAND
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s021 r100 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Equity risk
	Country of the market	POLAND
	Positions in the instrument	Not applicable/All positions
	Prudential portfolio	Trading book
s021 r100 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Equity risk
	Country of the market	POLAND
	Prudential portfolio	Trading book
s021 r100 c070	Metric	Total risk exposure amount [mi]

s021 r100 c070	Base	Exposures
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Equity risk
	Country of the market	POLAND
	Prudential portfolio	Trading book
s021 r110 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Equity risk
	Country of the market	POLAND
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s021 r110 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Equity risk
	Country of the market	POLAND
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s021 r110 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Equity risk
	Country of the market	POLAND
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s021 r110 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Equity risk
	Country of the market	POLAND
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s021 r110 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Equity risk

s021 r110 c050	Country of the market	POLAND
	Positions in the instrument	Not applicable/All positions
	Prudential portfolio	Trading book

s021 r110 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Equity risk
	Country of the market	POLAND
	Prudential portfolio	Trading book

s021 r110 c070	Metric	Total risk exposure amount [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Equity risk
	Country of the market	POLAND
	Prudential portfolio	Trading book

s021 r120 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Equity risk
	Country of the market	POLAND
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

s021 r120 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Equity risk
	Country of the market	POLAND
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

s021 r120 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Equity risk
	Country of the market	POLAND
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

s021 r120 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures

s021 r120 c040	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Equity risk
	Country of the market	POLAND
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s021 r120 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Equity risk
	Country of the market	POLAND
	Positions in the instrument	Not applicable/All positions
	Prudential portfolio	Trading book
s021 r120 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Equity risk
	Country of the market	POLAND
	Prudential portfolio	Trading book
s021 r120 c070	Metric	Total risk exposure amount [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Equity risk
	Country of the market	POLAND
	Prudential portfolio	Trading book
s021 r130 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Equity risk
	Country of the market	POLAND
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s021 r130 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Equity risk
	Country of the market	POLAND
	Positions in the instrument	Short position

s021 r130 c020	Prudential portfolio	Trading book	
s021 r130 c030	Metric	Value used for market risk, net [mi]	
	Base	Exposures	
	Main category	Options and warrants	
	Approach	Scenario matrix approach	
	Type of risk	Equity risk	
	Country of the market	POLAND	
	Positions in the instrument	Long position	
	Prudential portfolio	Trading book	
s021 r130 c040	Metric	Value used for market risk, net [mi]	
	Base	Exposures	
	Main category	Options and warrants	
	Approach	Scenario matrix approach	
	Type of risk	Equity risk	
	Country of the market	POLAND	
	Positions in the instrument	Short position	
	Prudential portfolio	Trading book	
s021 r130 c050	Metric	Value used for market risk, subject to capital charge [mi]	
	Base	Exposures	
	Main category	Options and warrants	
	Approach	Scenario matrix approach	
	Type of risk	Equity risk	
	Country of the market	POLAND	
	Positions in the instrument	Not applicable/All positions	
	Prudential portfolio	Trading book	
s021 r130 c060	Metric	Own funds requirements [mi]	
	Base	Exposures	
	Main category	Options and warrants	
	Approach	Scenario matrix approach	
	Type of risk	Equity risk	
	Country of the market	POLAND	
	Prudential portfolio	Trading book	
s021 r130 c070	Metric	Total risk exposure amount [mi]	
	Base	Exposures	
	Main category	Options and warrants	
	Approach	Scenario matrix approach	
	Type of risk	Equity risk	
	Country of the market	POLAND	
	Prudential portfolio	Trading book	
s022 r010 c060	Metric	Own funds requirements [mi]	
	Base	Exposures	
	Main category	Instruments subject to market risk	
	Approach	Standardised approach for equity risk	

s022 r010 c060	Type of risk	Equity risk
	Country of the market	PORTUGAL
	Prudential portfolio	Trading book

s022 r010 c070	Metric	Total risk exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Standardised approach for equity risk
	Type of risk	Equity risk
	Country of the market	PORTUGAL
	Prudential portfolio	Trading book

s022 r020 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	PORTUGAL
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

s022 r020 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	PORTUGAL
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

s022 r020 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	PORTUGAL
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

s022 r020 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	PORTUGAL
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

| s022 r020 c050 | Metric | Value used for market risk, subject to capital charge [mi] |

s022 r020 c050	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	PORTUGAL
	Positions in the instrument	Not applicable/All positions
	Prudential portfolio	Trading book
s022 r020 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	PORTUGAL
	Prudential portfolio	Trading book
s022 r021 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Derivatives
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	PORTUGAL
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s022 r021 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Derivatives
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	PORTUGAL
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s022 r022 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Assets and liabilities other than derivatives
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	PORTUGAL
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s022 r022 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Assets and liabilities other than derivatives
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments

s022 r022 c020	Country of the market	PORTUGAL
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s022 r030 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Stock index futures
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	PORTUGAL
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s022 r030 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Stock index futures
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	PORTUGAL
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s022 r030 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Stock index futures
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	PORTUGAL
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s022 r030 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Stock index futures
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	PORTUGAL
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s022 r040 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk other than stock-index futures
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	PORTUGAL
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

s022 r040 c020

Metric	Value used for market risk, gross [mi]
Base	Exposures
Main category	Instruments subject to market risk other than stock-index futures
Approach	Approach for general risk for equities
Type of risk	General risk for equity instruments
Country of the market	PORTUGAL
Positions in the instrument	Short position
Prudential portfolio	Trading book

s022 r040 c030

Metric	Value used for market risk, net [mi]
Base	Exposures
Main category	Instruments subject to market risk other than stock-index futures
Approach	Approach for general risk for equities
Type of risk	General risk for equity instruments
Country of the market	PORTUGAL
Positions in the instrument	Long position
Prudential portfolio	Trading book

s022 r040 c040

Metric	Value used for market risk, net [mi]
Base	Exposures
Main category	Instruments subject to market risk other than stock-index futures
Approach	Approach for general risk for equities
Type of risk	General risk for equity instruments
Country of the market	PORTUGAL
Positions in the instrument	Short position
Prudential portfolio	Trading book

s022 r050 c010

Metric	Value used for market risk, gross [mi]
Base	Exposures
Main category	Instruments subject to market risk
Approach	Approach for specific risk for equities
Type of risk	Specific risk for equity instruments
Country of the market	PORTUGAL
Positions in the instrument	Long position
Prudential portfolio	Trading book

s022 r050 c020

Metric	Value used for market risk, gross [mi]
Base	Exposures
Main category	Instruments subject to market risk
Approach	Approach for specific risk for equities
Type of risk	Specific risk for equity instruments
Country of the market	PORTUGAL
Positions in the instrument	Short position
Prudential portfolio	Trading book

s022 r050 c030

Metric	Value used for market risk, net [mi]
Base	Exposures
Main category	Instruments subject to market risk

s022 r050 c030		
	Approach	Approach for specific risk for equities
	Type of risk	Specific risk for equity instruments
	Country of the market	PORTUGAL
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s022 r050 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for equities
	Type of risk	Specific risk for equity instruments
	Country of the market	PORTUGAL
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s022 r050 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for equities
	Type of risk	Specific risk for equity instruments
	Country of the market	PORTUGAL
	Positions in the instrument	Not applicable/All positions
	Prudential portfolio	Trading book
s022 r050 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for equities
	Type of risk	Specific risk for equity instruments
	Country of the market	PORTUGAL
	Prudential portfolio	Trading book
s022 r080 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	CIUs
	Approach	Particular approach for CIUs reported as equity
	Type of risk	Market not look-through CIUs risk
	Country of the market	PORTUGAL
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s022 r080 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	CIUs
	Approach	Particular approach for CIUs reported as equity
	Type of risk	Market not look-through CIUs risk
	Country of the market	PORTUGAL
	Positions in the instrument	Short position

s022 r080 c020	Prudential portfolio	Trading book

s022 r080 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	CIUs
	Approach	Particular approach for CIUs reported as equity
	Type of risk	Market not look-through CIUs risk
	Country of the market	PORTUGAL
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

s022 r080 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	CIUs
	Approach	Particular approach for CIUs reported as equity
	Type of risk	Market not look-through CIUs risk
	Country of the market	PORTUGAL
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

s022 r080 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Base	Exposures
	Main category	CIUs
	Approach	Particular approach for CIUs reported as equity
	Type of risk	Market not look-through CIUs risk
	Country of the market	PORTUGAL
	Positions in the instrument	Not applicable/All positions
	Prudential portfolio	Trading book

s022 r080 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	CIUs
	Approach	Particular approach for CIUs reported as equity
	Type of risk	Market not look-through CIUs risk
	Country of the market	PORTUGAL
	Prudential portfolio	Trading book

s022 r090 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Approaches for options
	Type of risk	Equity risk
	Country of the market	PORTUGAL
	Prudential portfolio	Trading book

s022 r100 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Simplified method

s022 r100 c010	Type of risk	Equity risk
	Country of the market	PORTUGAL
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

s022 r100 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Equity risk
	Country of the market	PORTUGAL
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

s022 r100 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Equity risk
	Country of the market	PORTUGAL
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

s022 r100 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Equity risk
	Country of the market	PORTUGAL
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

s022 r100 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Equity risk
	Country of the market	PORTUGAL
	Positions in the instrument	Not applicable/All positions
	Prudential portfolio	Trading book

s022 r100 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Equity risk
	Country of the market	PORTUGAL
	Prudential portfolio	Trading book

s022 r100 c070	Metric	Total risk exposure amount [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Equity risk
	Country of the market	PORTUGAL
	Prudential portfolio	Trading book
s022 r110 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Equity risk
	Country of the market	PORTUGAL
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s022 r110 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Equity risk
	Country of the market	PORTUGAL
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s022 r110 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Equity risk
	Country of the market	PORTUGAL
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s022 r110 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Equity risk
	Country of the market	PORTUGAL
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s022 r110 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk

s022 r110 c050	Type of risk	Equity risk
	Country of the market	PORTUGAL
	Positions in the instrument	Not applicable/All positions
	Prudential portfolio	Trading book
s022 r110 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Equity risk
	Country of the market	PORTUGAL
	Prudential portfolio	Trading book
s022 r110 c070	Metric	Total risk exposure amount [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Equity risk
	Country of the market	PORTUGAL
	Prudential portfolio	Trading book
s022 r120 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Equity risk
	Country of the market	PORTUGAL
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s022 r120 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Equity risk
	Country of the market	PORTUGAL
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s022 r120 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Equity risk
	Country of the market	PORTUGAL
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s022 r120 c040	Metric	Value used for market risk, net [mi]

s022 r120 c040	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Equity risk
	Country of the market	PORTUGAL
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s022 r120 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Equity risk
	Country of the market	PORTUGAL
	Positions in the instrument	Not applicable/All positions
	Prudential portfolio	Trading book
s022 r120 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Equity risk
	Country of the market	PORTUGAL
	Prudential portfolio	Trading book
s022 r120 c070	Metric	Total risk exposure amount [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Equity risk
	Country of the market	PORTUGAL
	Prudential portfolio	Trading book
s022 r130 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Equity risk
	Country of the market	PORTUGAL
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s022 r130 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Equity risk
	Country of the market	PORTUGAL

s022 r130 c020	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s022 r130 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Equity risk
	Country of the market	PORTUGAL
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s022 r130 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Equity risk
	Country of the market	PORTUGAL
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s022 r130 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Equity risk
	Country of the market	PORTUGAL
	Positions in the instrument	Not applicable/All positions
	Prudential portfolio	Trading book
s022 r130 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Equity risk
	Country of the market	PORTUGAL
	Prudential portfolio	Trading book
s022 r130 c070	Metric	Total risk exposure amount [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Equity risk
	Country of the market	PORTUGAL
	Prudential portfolio	Trading book
s023 r010 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Instruments subject to market risk

s023 r010 c060	Approach	Standardised approach for equity risk
	Type of risk	Equity risk
	Country of the market	ROMANIA
	Prudential portfolio	Trading book
s023 r010 c070	Metric	Total risk exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Standardised approach for equity risk
	Type of risk	Equity risk
	Country of the market	ROMANIA
	Prudential portfolio	Trading book
s023 r020 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	ROMANIA
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s023 r020 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	ROMANIA
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s023 r020 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	ROMANIA
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s023 r020 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	ROMANIA
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

s023 r020 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	ROMANIA
	Positions in the instrument	Not applicable/All positions
	Prudential portfolio	Trading book
s023 r020 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	ROMANIA
	Prudential portfolio	Trading book
s023 r021 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Derivatives
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	ROMANIA
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s023 r021 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Derivatives
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	ROMANIA
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s023 r022 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Assets and liabilities other than derivatives
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	ROMANIA
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s023 r022 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Assets and liabilities other than derivatives
	Approach	Approach for general risk for equities

s023 r022 c020	Type of risk	General risk for equity instruments
	Country of the market	ROMANIA
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s023 r030 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Stock index futures
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	ROMANIA
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s023 r030 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Stock index futures
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	ROMANIA
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s023 r030 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Stock index futures
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	ROMANIA
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s023 r030 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Stock index futures
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	ROMANIA
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s023 r040 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk other than stock-index futures
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	ROMANIA
	Positions in the instrument	Long position

s023 r040 c010	Prudential portfolio		Trading book

s023 r040 c020	Metric		Value used for market risk, gross [mi]
	Base		Exposures
	Main category		Instruments subject to market risk other than stock-index futures
	Approach		Approach for general risk for equities
	Type of risk		General risk for equity instruments
	Country of the market		ROMANIA
	Positions in the instrument		Short position
	Prudential portfolio		Trading book

s023 r040 c030	Metric		Value used for market risk, net [mi]
	Base		Exposures
	Main category		Instruments subject to market risk other than stock-index futures
	Approach		Approach for general risk for equities
	Type of risk		General risk for equity instruments
	Country of the market		ROMANIA
	Positions in the instrument		Long position
	Prudential portfolio		Trading book

s023 r040 c040	Metric		Value used for market risk, net [mi]
	Base		Exposures
	Main category		Instruments subject to market risk other than stock-index futures
	Approach		Approach for general risk for equities
	Type of risk		General risk for equity instruments
	Country of the market		ROMANIA
	Positions in the instrument		Short position
	Prudential portfolio		Trading book

s023 r050 c010	Metric		Value used for market risk, gross [mi]
	Base		Exposures
	Main category		Instruments subject to market risk
	Approach		Approach for specific risk for equities
	Type of risk		Specific risk for equity instruments
	Country of the market		ROMANIA
	Positions in the instrument		Long position
	Prudential portfolio		Trading book

s023 r050 c020	Metric		Value used for market risk, gross [mi]
	Base		Exposures
	Main category		Instruments subject to market risk
	Approach		Approach for specific risk for equities
	Type of risk		Specific risk for equity instruments
	Country of the market		ROMANIA
	Positions in the instrument		Short position
	Prudential portfolio		Trading book

s023 r050 c030	Metric		Value used for market risk, net [mi]
	Base		Exposures

s023 r050 c030	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for equities
	Type of risk	Specific risk for equity instruments
	Country of the market	ROMANIA
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s023 r050 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for equities
	Type of risk	Specific risk for equity instruments
	Country of the market	ROMANIA
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s023 r050 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for equities
	Type of risk	Specific risk for equity instruments
	Country of the market	ROMANIA
	Positions in the instrument	Not applicable/All positions
	Prudential portfolio	Trading book
s023 r050 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for equities
	Type of risk	Specific risk for equity instruments
	Country of the market	ROMANIA
	Prudential portfolio	Trading book
s023 r080 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	CIUs
	Approach	Particular approach for CIUs reported as equity
	Type of risk	Market not look-through CIUs risk
	Country of the market	ROMANIA
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s023 r080 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	CIUs
	Approach	Particular approach for CIUs reported as equity
	Type of risk	Market not look-through CIUs risk
	Country of the market	ROMANIA

| s023 r080 c020 | Positions in the instrument | Short position |
| | Prudential portfolio | Trading book |

s023 r080 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	CIUs
	Approach	Particular approach for CIUs reported as equity
	Type of risk	Market not look-through CIUs risk
	Country of the market	ROMANIA
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

s023 r080 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	CIUs
	Approach	Particular approach for CIUs reported as equity
	Type of risk	Market not look-through CIUs risk
	Country of the market	ROMANIA
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

s023 r080 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Base	Exposures
	Main category	CIUs
	Approach	Particular approach for CIUs reported as equity
	Type of risk	Market not look-through CIUs risk
	Country of the market	ROMANIA
	Positions in the instrument	Not applicable/All positions
	Prudential portfolio	Trading book

s023 r080 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	CIUs
	Approach	Particular approach for CIUs reported as equity
	Type of risk	Market not look-through CIUs risk
	Country of the market	ROMANIA
	Prudential portfolio	Trading book

s023 r090 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Approaches for options
	Type of risk	Equity risk
	Country of the market	ROMANIA
	Prudential portfolio	Trading book

s023 r100 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Options and warrants

s023 r100 c010	Approach	Simplified method
	Type of risk	Equity risk
	Country of the market	ROMANIA
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s023 r100 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Equity risk
	Country of the market	ROMANIA
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s023 r100 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Equity risk
	Country of the market	ROMANIA
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s023 r100 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Equity risk
	Country of the market	ROMANIA
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s023 r100 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Equity risk
	Country of the market	ROMANIA
	Positions in the instrument	Not applicable/All positions
	Prudential portfolio	Trading book
s023 r100 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Equity risk
	Country of the market	ROMANIA

s023 r100 c060	Prudential portfolio		Trading book
s023 r100 c070	Metric		Total risk exposure amount [mi]
	Base		Exposures
	Main category		Options and warrants
	Approach		Simplified method
	Type of risk		Equity risk
	Country of the market		ROMANIA
	Prudential portfolio		Trading book
s023 r110 c010	Metric		Value used for market risk, gross [mi]
	Base		Exposures
	Main category		Options and warrants
	Approach		Delta plus approach, additional requirements for gamma risk
	Type of risk		Equity risk
	Country of the market		ROMANIA
	Positions in the instrument		Long position
	Prudential portfolio		Trading book
s023 r110 c020	Metric		Value used for market risk, gross [mi]
	Base		Exposures
	Main category		Options and warrants
	Approach		Delta plus approach, additional requirements for gamma risk
	Type of risk		Equity risk
	Country of the market		ROMANIA
	Positions in the instrument		Short position
	Prudential portfolio		Trading book
s023 r110 c030	Metric		Value used for market risk, net [mi]
	Base		Exposures
	Main category		Options and warrants
	Approach		Delta plus approach, additional requirements for gamma risk
	Type of risk		Equity risk
	Country of the market		ROMANIA
	Positions in the instrument		Long position
	Prudential portfolio		Trading book
s023 r110 c040	Metric		Value used for market risk, net [mi]
	Base		Exposures
	Main category		Options and warrants
	Approach		Delta plus approach, additional requirements for gamma risk
	Type of risk		Equity risk
	Country of the market		ROMANIA
	Positions in the instrument		Short position
	Prudential portfolio		Trading book
s023 r110 c050	Metric		Value used for market risk, subject to capital charge [mi]
	Base		Exposures
	Main category		Options and warrants

s023 r110 c050	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Equity risk
	Country of the market	ROMANIA
	Positions in the instrument	Not applicable/All positions
	Prudential portfolio	Trading book
s023 r110 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Equity risk
	Country of the market	ROMANIA
	Prudential portfolio	Trading book
s023 r110 c070	Metric	Total risk exposure amount [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Equity risk
	Country of the market	ROMANIA
	Prudential portfolio	Trading book
s023 r120 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Equity risk
	Country of the market	ROMANIA
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s023 r120 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Equity risk
	Country of the market	ROMANIA
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s023 r120 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Equity risk
	Country of the market	ROMANIA
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

s023 r120 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Equity risk
	Country of the market	ROMANIA
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s023 r120 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Equity risk
	Country of the market	ROMANIA
	Positions in the instrument	Not applicable/All positions
	Prudential portfolio	Trading book
s023 r120 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Equity risk
	Country of the market	ROMANIA
	Prudential portfolio	Trading book
s023 r120 c070	Metric	Total risk exposure amount [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Equity risk
	Country of the market	ROMANIA
	Prudential portfolio	Trading book
s023 r130 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Equity risk
	Country of the market	ROMANIA
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s023 r130 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Equity risk

s023 r130 c020	Country of the market	ROMANIA
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s023 r130 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Equity risk
	Country of the market	ROMANIA
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s023 r130 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Equity risk
	Country of the market	ROMANIA
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s023 r130 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Equity risk
	Country of the market	ROMANIA
	Positions in the instrument	Not applicable/All positions
	Prudential portfolio	Trading book
s023 r130 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Equity risk
	Country of the market	ROMANIA
	Prudential portfolio	Trading book
s023 r130 c070	Metric	Total risk exposure amount [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Equity risk
	Country of the market	ROMANIA
	Prudential portfolio	Trading book
s024 r010 c060	Metric	Own funds requirements [mi]
	Base	Exposures

s024 r010 c060	Main category	Instruments subject to market risk
	Approach	Standardised approach for equity risk
	Type of risk	Equity risk
	Country of the market	SLOVAKIA
	Prudential portfolio	Trading book
s024 r010 c070	Metric	Total risk exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Standardised approach for equity risk
	Type of risk	Equity risk
	Country of the market	SLOVAKIA
	Prudential portfolio	Trading book
s024 r020 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	SLOVAKIA
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s024 r020 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	SLOVAKIA
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s024 r020 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	SLOVAKIA
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s024 r020 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	SLOVAKIA
	Positions in the instrument	Short position

s024 r020 c040	Prudential portfolio		Trading book
s024 r020 c050	Metric		Value used for market risk, subject to capital charge [mi]
	Base		Exposures
	Main category		Instruments subject to market risk
	Approach		Approach for general risk for equities
	Type of risk		General risk for equity instruments
	Country of the market		SLOVAKIA
	Positions in the instrument		Not applicable/All positions
	Prudential portfolio		Trading book
s024 r020 c060	Metric		Own funds requirements [mi]
	Base		Exposures
	Main category		Instruments subject to market risk
	Approach		Approach for general risk for equities
	Type of risk		General risk for equity instruments
	Country of the market		SLOVAKIA
	Prudential portfolio		Trading book
s024 r021 c010	Metric		Value used for market risk, gross [mi]
	Base		Exposures
	Main category		Derivatives
	Approach		Approach for general risk for equities
	Type of risk		General risk for equity instruments
	Country of the market		SLOVAKIA
	Positions in the instrument		Long position
	Prudential portfolio		Trading book
s024 r021 c020	Metric		Value used for market risk, gross [mi]
	Base		Exposures
	Main category		Derivatives
	Approach		Approach for general risk for equities
	Type of risk		General risk for equity instruments
	Country of the market		SLOVAKIA
	Positions in the instrument		Short position
	Prudential portfolio		Trading book
s024 r022 c010	Metric		Value used for market risk, gross [mi]
	Base		Exposures
	Main category		Assets and liabilities other than derivatives
	Approach		Approach for general risk for equities
	Type of risk		General risk for equity instruments
	Country of the market		SLOVAKIA
	Positions in the instrument		Long position
	Prudential portfolio		Trading book
s024 r022 c020	Metric		Value used for market risk, gross [mi]
	Base		Exposures
	Main category		Assets and liabilities other than derivatives

s024 r022 c020	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	SLOVAKIA
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s024 r030 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Stock index futures
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	SLOVAKIA
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s024 r030 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Stock index futures
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	SLOVAKIA
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s024 r030 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Stock index futures
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	SLOVAKIA
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s024 r030 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Stock index futures
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	SLOVAKIA
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s024 r040 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk other than stock-index futures
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	SLOVAKIA

s024 r040 c010	Positions in the instrument	Long position
	Prudential portfolio	Trading book

s024 r040 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk other than stock-index futures
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	SLOVAKIA
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

s024 r040 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments subject to market risk other than stock-index futures
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	SLOVAKIA
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

s024 r040 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments subject to market risk other than stock-index futures
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	SLOVAKIA
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

s024 r050 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for equities
	Type of risk	Specific risk for equity instruments
	Country of the market	SLOVAKIA
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

s024 r050 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for equities
	Type of risk	Specific risk for equity instruments
	Country of the market	SLOVAKIA
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

s024 r050 c030	Metric	Value used for market risk, net [mi]

s024 r050 c030	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for equities
	Type of risk	Specific risk for equity instruments
	Country of the market	SLOVAKIA
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s024 r050 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for equities
	Type of risk	Specific risk for equity instruments
	Country of the market	SLOVAKIA
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s024 r050 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for equities
	Type of risk	Specific risk for equity instruments
	Country of the market	SLOVAKIA
	Positions in the instrument	Not applicable/All positions
	Prudential portfolio	Trading book
s024 r050 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for equities
	Type of risk	Specific risk for equity instruments
	Country of the market	SLOVAKIA
	Prudential portfolio	Trading book
s024 r080 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	CIUs
	Approach	Particular approach for CIUs reported as equity
	Type of risk	Market not look-through CIUs risk
	Country of the market	SLOVAKIA
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s024 r080 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	CIUs
	Approach	Particular approach for CIUs reported as equity
	Type of risk	Market not look-through CIUs risk

s024 r080 c020	Country of the market	SLOVAKIA
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s024 r080 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	CIUs
	Approach	Particular approach for CIUs reported as equity
	Type of risk	Market not look-through CIUs risk
	Country of the market	SLOVAKIA
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s024 r080 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	CIUs
	Approach	Particular approach for CIUs reported as equity
	Type of risk	Market not look-through CIUs risk
	Country of the market	SLOVAKIA
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s024 r080 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Base	Exposures
	Main category	CIUs
	Approach	Particular approach for CIUs reported as equity
	Type of risk	Market not look-through CIUs risk
	Country of the market	SLOVAKIA
	Positions in the instrument	Not applicable/All positions
	Prudential portfolio	Trading book
s024 r080 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	CIUs
	Approach	Particular approach for CIUs reported as equity
	Type of risk	Market not look-through CIUs risk
	Country of the market	SLOVAKIA
	Prudential portfolio	Trading book
s024 r090 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Approaches for options
	Type of risk	Equity risk
	Country of the market	SLOVAKIA
	Prudential portfolio	Trading book
s024 r100 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures

s024 r100 c010	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Equity risk
	Country of the market	SLOVAKIA
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s024 r100 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Equity risk
	Country of the market	SLOVAKIA
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s024 r100 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Equity risk
	Country of the market	SLOVAKIA
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s024 r100 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Equity risk
	Country of the market	SLOVAKIA
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s024 r100 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Equity risk
	Country of the market	SLOVAKIA
	Positions in the instrument	Not applicable/All positions
	Prudential portfolio	Trading book
s024 r100 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Equity risk

s024 r100 c060	Country of the market	SLOVAKIA
	Prudential portfolio	Trading book
s024 r100 c070	Metric	Total risk exposure amount [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Equity risk
	Country of the market	SLOVAKIA
	Prudential portfolio	Trading book
s024 r110 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Equity risk
	Country of the market	SLOVAKIA
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s024 r110 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Equity risk
	Country of the market	SLOVAKIA
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s024 r110 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Equity risk
	Country of the market	SLOVAKIA
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s024 r110 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Equity risk
	Country of the market	SLOVAKIA
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s024 r110 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Base	Exposures

s024 r110 c050	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Equity risk
	Country of the market	SLOVAKIA
	Positions in the instrument	Not applicable/All positions
	Prudential portfolio	Trading book
s024 r110 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Equity risk
	Country of the market	SLOVAKIA
	Prudential portfolio	Trading book
s024 r110 c070	Metric	Total risk exposure amount [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Equity risk
	Country of the market	SLOVAKIA
	Prudential portfolio	Trading book
s024 r120 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Equity risk
	Country of the market	SLOVAKIA
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s024 r120 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Equity risk
	Country of the market	SLOVAKIA
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s024 r120 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Equity risk
	Country of the market	SLOVAKIA
	Positions in the instrument	Long position

s024 r120 c030	Prudential portfolio	Trading book
s024 r120 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Equity risk
	Country of the market	SLOVAKIA
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s024 r120 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Equity risk
	Country of the market	SLOVAKIA
	Positions in the instrument	Not applicable/All positions
	Prudential portfolio	Trading book
s024 r120 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Equity risk
	Country of the market	SLOVAKIA
	Prudential portfolio	Trading book
s024 r120 c070	Metric	Total risk exposure amount [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Equity risk
	Country of the market	SLOVAKIA
	Prudential portfolio	Trading book
s024 r130 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Equity risk
	Country of the market	SLOVAKIA
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s024 r130 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Scenario matrix approach

s024 r130 c020	Type of risk	Equity risk
	Country of the market	SLOVAKIA
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s024 r130 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Equity risk
	Country of the market	SLOVAKIA
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s024 r130 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Equity risk
	Country of the market	SLOVAKIA
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s024 r130 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Equity risk
	Country of the market	SLOVAKIA
	Positions in the instrument	Not applicable/All positions
	Prudential portfolio	Trading book
s024 r130 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Equity risk
	Country of the market	SLOVAKIA
	Prudential portfolio	Trading book
s024 r130 c070	Metric	Total risk exposure amount [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Equity risk
	Country of the market	SLOVAKIA
	Prudential portfolio	Trading book
s025 r010 c060	Metric	Own funds requirements [mi]

s025 r010 c060	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Standardised approach for equity risk
	Type of risk	Equity risk
	Country of the market	SLOVENIA
	Prudential portfolio	Trading book
s025 r010 c070	Metric	Total risk exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Standardised approach for equity risk
	Type of risk	Equity risk
	Country of the market	SLOVENIA
	Prudential portfolio	Trading book
s025 r020 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	SLOVENIA
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s025 r020 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	SLOVENIA
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s025 r020 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	SLOVENIA
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s025 r020 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	SLOVENIA

s025 r020 c040	Positions in the instrument	Short position
	Prudential portfolio	Trading book

s025 r020 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	SLOVENIA
	Positions in the instrument	Not applicable/All positions
	Prudential portfolio	Trading book

s025 r020 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	SLOVENIA
	Prudential portfolio	Trading book

s025 r021 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Derivatives
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	SLOVENIA
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

s025 r021 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Derivatives
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	SLOVENIA
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

s025 r022 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Assets and liabilities other than derivatives
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	SLOVENIA
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

s025 r022 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures

s025 r022 c020	Main category	Assets and liabilities other than derivatives
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	SLOVENIA
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s025 r030 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Stock index futures
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	SLOVENIA
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s025 r030 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Stock index futures
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	SLOVENIA
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s025 r030 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Stock index futures
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	SLOVENIA
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s025 r030 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Stock index futures
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	SLOVENIA
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s025 r040 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk other than stock-index futures
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments

s025 r040 c010	Country of the market	SLOVENIA
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

s025 r040 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk other than stock-index futures
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	SLOVENIA
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

s025 r040 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments subject to market risk other than stock-index futures
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	SLOVENIA
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

s025 r040 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments subject to market risk other than stock-index futures
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	SLOVENIA
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

s025 r050 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for equities
	Type of risk	Specific risk for equity instruments
	Country of the market	SLOVENIA
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

s025 r050 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for equities
	Type of risk	Specific risk for equity instruments
	Country of the market	SLOVENIA
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

s025 r050 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for equities
	Type of risk	Specific risk for equity instruments
	Country of the market	SLOVENIA
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s025 r050 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for equities
	Type of risk	Specific risk for equity instruments
	Country of the market	SLOVENIA
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s025 r050 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for equities
	Type of risk	Specific risk for equity instruments
	Country of the market	SLOVENIA
	Positions in the instrument	Not applicable/All positions
	Prudential portfolio	Trading book
s025 r050 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for equities
	Type of risk	Specific risk for equity instruments
	Country of the market	SLOVENIA
	Prudential portfolio	Trading book
s025 r080 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	CIUs
	Approach	Particular approach for CIUs reported as equity
	Type of risk	Market not look-through CIUs risk
	Country of the market	SLOVENIA
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s025 r080 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	CIUs
	Approach	Particular approach for CIUs reported as equity

s025 r080 c020	Type of risk	Market not look-through CIUs risk
	Country of the market	SLOVENIA
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s025 r080 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	CIUs
	Approach	Particular approach for CIUs reported as equity
	Type of risk	Market not look-through CIUs risk
	Country of the market	SLOVENIA
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s025 r080 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	CIUs
	Approach	Particular approach for CIUs reported as equity
	Type of risk	Market not look-through CIUs risk
	Country of the market	SLOVENIA
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s025 r080 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Base	Exposures
	Main category	CIUs
	Approach	Particular approach for CIUs reported as equity
	Type of risk	Market not look-through CIUs risk
	Country of the market	SLOVENIA
	Positions in the instrument	Not applicable/All positions
	Prudential portfolio	Trading book
s025 r080 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	CIUs
	Approach	Particular approach for CIUs reported as equity
	Type of risk	Market not look-through CIUs risk
	Country of the market	SLOVENIA
	Prudential portfolio	Trading book
s025 r090 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Approaches for options
	Type of risk	Equity risk
	Country of the market	SLOVENIA
	Prudential portfolio	Trading book
s025 r100 c010	Metric	Value used for market risk, gross [mi]

s025 r100 c010	Base	Exposures
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Equity risk
	Country of the market	SLOVENIA
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s025 r100 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Equity risk
	Country of the market	SLOVENIA
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s025 r100 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Equity risk
	Country of the market	SLOVENIA
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s025 r100 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Equity risk
	Country of the market	SLOVENIA
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s025 r100 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Equity risk
	Country of the market	SLOVENIA
	Positions in the instrument	Not applicable/All positions
	Prudential portfolio	Trading book
s025 r100 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Simplified method

s025 r100 c060	Type of risk	Equity risk
	Country of the market	SLOVENIA
	Prudential portfolio	Trading book

s025 r100 c070	Metric	Total risk exposure amount [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Equity risk
	Country of the market	SLOVENIA
	Prudential portfolio	Trading book

s025 r110 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Equity risk
	Country of the market	SLOVENIA
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

s025 r110 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Equity risk
	Country of the market	SLOVENIA
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

s025 r110 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Equity risk
	Country of the market	SLOVENIA
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

s025 r110 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Equity risk
	Country of the market	SLOVENIA
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

| s025 r110 c050 | Metric | Value used for market risk, subject to capital charge [mi] |

s025 r110 c050	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Equity risk
	Country of the market	SLOVENIA
	Positions in the instrument	Not applicable/All positions
	Prudential portfolio	Trading book
s025 r110 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Equity risk
	Country of the market	SLOVENIA
	Prudential portfolio	Trading book
s025 r110 c070	Metric	Total risk exposure amount [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Equity risk
	Country of the market	SLOVENIA
	Prudential portfolio	Trading book
s025 r120 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Equity risk
	Country of the market	SLOVENIA
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s025 r120 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Equity risk
	Country of the market	SLOVENIA
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s025 r120 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Equity risk
	Country of the market	SLOVENIA

| s025 r120 c030 | Positions in the instrument | Long position |
| | Prudential portfolio | Trading book |

s025 r120 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Equity risk
	Country of the market	SLOVENIA
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

s025 r120 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Equity risk
	Country of the market	SLOVENIA
	Positions in the instrument	Not applicable/All positions
	Prudential portfolio	Trading book

s025 r120 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Equity risk
	Country of the market	SLOVENIA
	Prudential portfolio	Trading book

s025 r120 c070	Metric	Total risk exposure amount [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Equity risk
	Country of the market	SLOVENIA
	Prudential portfolio	Trading book

s025 r130 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Equity risk
	Country of the market	SLOVENIA
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

s025 r130 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Options and warrants

s025 r130 c020	Approach	Scenario matrix approach
	Type of risk	Equity risk
	Country of the market	SLOVENIA
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s025 r130 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Equity risk
	Country of the market	SLOVENIA
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s025 r130 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Equity risk
	Country of the market	SLOVENIA
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s025 r130 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Equity risk
	Country of the market	SLOVENIA
	Positions in the instrument	Not applicable/All positions
	Prudential portfolio	Trading book
s025 r130 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Equity risk
	Country of the market	SLOVENIA
	Prudential portfolio	Trading book
s025 r130 c070	Metric	Total risk exposure amount [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Equity risk
	Country of the market	SLOVENIA
	Prudential portfolio	Trading book

s026 r010 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Standardised approach for equity risk
	Type of risk	Equity risk
	Country of the market	SPAIN
	Prudential portfolio	Trading book
s026 r010 c070	Metric	Total risk exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Standardised approach for equity risk
	Type of risk	Equity risk
	Country of the market	SPAIN
	Prudential portfolio	Trading book
s026 r020 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	SPAIN
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s026 r020 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	SPAIN
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s026 r020 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	SPAIN
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s026 r020 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments

s026 r020 c040	Country of the market	SPAIN
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s026 r020 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	SPAIN
	Positions in the instrument	Not applicable/All positions
	Prudential portfolio	Trading book
s026 r020 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	SPAIN
	Prudential portfolio	Trading book
s026 r021 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Derivatives
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	SPAIN
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s026 r021 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Derivatives
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	SPAIN
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s026 r022 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Assets and liabilities other than derivatives
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	SPAIN
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s026 r022 c020	Metric	Value used for market risk, gross [mi]

s026 r022 c020	Base	Exposures
	Main category	Assets and liabilities other than derivatives
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	SPAIN
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s026 r030 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Stock index futures
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	SPAIN
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s026 r030 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Stock index futures
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	SPAIN
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s026 r030 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Stock index futures
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	SPAIN
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s026 r030 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Stock index futures
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	SPAIN
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s026 r040 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk other than stock-index futures
	Approach	Approach for general risk for equities

s026 r040 c010	Type of risk	General risk for equity instruments
	Country of the market	SPAIN
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s026 r040 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk other than stock-index futures
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	SPAIN
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s026 r040 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments subject to market risk other than stock-index futures
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	SPAIN
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s026 r040 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments subject to market risk other than stock-index futures
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	SPAIN
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s026 r050 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for equities
	Type of risk	Specific risk for equity instruments
	Country of the market	SPAIN
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s026 r050 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for equities
	Type of risk	Specific risk for equity instruments
	Country of the market	SPAIN
	Positions in the instrument	Short position

s026 r050 c020	Prudential portfolio	Trading book

s026 r050 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for equities
	Type of risk	Specific risk for equity instruments
	Country of the market	SPAIN
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

s026 r050 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for equities
	Type of risk	Specific risk for equity instruments
	Country of the market	SPAIN
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

s026 r050 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for equities
	Type of risk	Specific risk for equity instruments
	Country of the market	SPAIN
	Positions in the instrument	Not applicable/All positions
	Prudential portfolio	Trading book

s026 r050 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for equities
	Type of risk	Specific risk for equity instruments
	Country of the market	SPAIN
	Prudential portfolio	Trading book

s026 r080 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	CIUs
	Approach	Particular approach for CIUs reported as equity
	Type of risk	Market not look-through CIUs risk
	Country of the market	SPAIN
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

s026 r080 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	CIUs

s026 r080 c020	Approach	Particular approach for CIUs reported as equity
	Type of risk	Market not look-through CIUs risk
	Country of the market	SPAIN
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s026 r080 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	CIUs
	Approach	Particular approach for CIUs reported as equity
	Type of risk	Market not look-through CIUs risk
	Country of the market	SPAIN
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s026 r080 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	CIUs
	Approach	Particular approach for CIUs reported as equity
	Type of risk	Market not look-through CIUs risk
	Country of the market	SPAIN
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s026 r080 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Base	Exposures
	Main category	CIUs
	Approach	Particular approach for CIUs reported as equity
	Type of risk	Market not look-through CIUs risk
	Country of the market	SPAIN
	Positions in the instrument	Not applicable/All positions
	Prudential portfolio	Trading book
s026 r080 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	CIUs
	Approach	Particular approach for CIUs reported as equity
	Type of risk	Market not look-through CIUs risk
	Country of the market	SPAIN
	Prudential portfolio	Trading book
s026 r090 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Approaches for options
	Type of risk	Equity risk
	Country of the market	SPAIN
	Prudential portfolio	Trading book

s026 r100 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Equity risk
	Country of the market	SPAIN
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s026 r100 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Equity risk
	Country of the market	SPAIN
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s026 r100 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Equity risk
	Country of the market	SPAIN
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s026 r100 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Equity risk
	Country of the market	SPAIN
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s026 r100 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Equity risk
	Country of the market	SPAIN
	Positions in the instrument	Not applicable/All positions
	Prudential portfolio	Trading book
s026 r100 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Options and warrants

s026 r100 c060	Approach	Simplified method
	Type of risk	Equity risk
	Country of the market	SPAIN
	Prudential portfolio	Trading book

s026 r100 c070	Metric	Total risk exposure amount [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Equity risk
	Country of the market	SPAIN
	Prudential portfolio	Trading book

s026 r110 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Equity risk
	Country of the market	SPAIN
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

s026 r110 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Equity risk
	Country of the market	SPAIN
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

s026 r110 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Equity risk
	Country of the market	SPAIN
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

s026 r110 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Equity risk
	Country of the market	SPAIN
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

s026 r110 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Equity risk
	Country of the market	SPAIN
	Positions in the instrument	Not applicable/All positions
	Prudential portfolio	Trading book
s026 r110 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Equity risk
	Country of the market	SPAIN
	Prudential portfolio	Trading book
s026 r110 c070	Metric	Total risk exposure amount [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Equity risk
	Country of the market	SPAIN
	Prudential portfolio	Trading book
s026 r120 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Equity risk
	Country of the market	SPAIN
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s026 r120 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Equity risk
	Country of the market	SPAIN
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s026 r120 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Equity risk

s026 r120 c030	Country of the market	SPAIN
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

s026 r120 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Equity risk
	Country of the market	SPAIN
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

s026 r120 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Equity risk
	Country of the market	SPAIN
	Positions in the instrument	Not applicable/All positions
	Prudential portfolio	Trading book

s026 r120 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Equity risk
	Country of the market	SPAIN
	Prudential portfolio	Trading book

s026 r120 c070	Metric	Total risk exposure amount [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Equity risk
	Country of the market	SPAIN
	Prudential portfolio	Trading book

s026 r130 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Equity risk
	Country of the market	SPAIN
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

s026 r130 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures

s026 r130 c020	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Equity risk
	Country of the market	SPAIN
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s026 r130 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Equity risk
	Country of the market	SPAIN
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s026 r130 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Equity risk
	Country of the market	SPAIN
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s026 r130 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Equity risk
	Country of the market	SPAIN
	Positions in the instrument	Not applicable/All positions
	Prudential portfolio	Trading book
s026 r130 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Equity risk
	Country of the market	SPAIN
	Prudential portfolio	Trading book
s026 r130 c070	Metric	Total risk exposure amount [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Equity risk
	Country of the market	SPAIN

s026 r130 c070	Prudential portfolio	Trading book
s027 r010 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Standardised approach for equity risk
	Type of risk	Equity risk
	Country of the market	SWEDEN
	Prudential portfolio	Trading book
s027 r010 c070	Metric	Total risk exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Standardised approach for equity risk
	Type of risk	Equity risk
	Country of the market	SWEDEN
	Prudential portfolio	Trading book
s027 r020 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	SWEDEN
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s027 r020 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	SWEDEN
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s027 r020 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	SWEDEN
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s027 r020 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for general risk for equities

s027 r020 c040	Type of risk	General risk for equity instruments
	Country of the market	SWEDEN
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s027 r020 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	SWEDEN
	Positions in the instrument	Not applicable/All positions
	Prudential portfolio	Trading book
s027 r020 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	SWEDEN
	Prudential portfolio	Trading book
s027 r021 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Derivatives
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	SWEDEN
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s027 r021 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Derivatives
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	SWEDEN
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s027 r022 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Assets and liabilities other than derivatives
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	SWEDEN
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

s027 r022 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Assets and liabilities other than derivatives
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	SWEDEN
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s027 r030 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Stock index futures
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	SWEDEN
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s027 r030 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Stock index futures
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	SWEDEN
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s027 r030 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Stock index futures
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	SWEDEN
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s027 r030 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Stock index futures
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	SWEDEN
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s027 r040 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk other than stock-index futures

s027 r040 c010	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	SWEDEN
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s027 r040 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk other than stock-index futures
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	SWEDEN
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s027 r040 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments subject to market risk other than stock-index futures
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	SWEDEN
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s027 r040 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments subject to market risk other than stock-index futures
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	SWEDEN
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s027 r050 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for equities
	Type of risk	Specific risk for equity instruments
	Country of the market	SWEDEN
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s027 r050 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for equities
	Type of risk	Specific risk for equity instruments
	Country of the market	SWEDEN

s027 r050 c020	Positions in the instrument		Short position
	Prudential portfolio		Trading book
s027 r050 c030	Metric		Value used for market risk, net [mi]
	Base		Exposures
	Main category		Instruments subject to market risk
	Approach		Approach for specific risk for equities
	Type of risk		Specific risk for equity instruments
	Country of the market		SWEDEN
	Positions in the instrument		Long position
	Prudential portfolio		Trading book
s027 r050 c040	Metric		Value used for market risk, net [mi]
	Base		Exposures
	Main category		Instruments subject to market risk
	Approach		Approach for specific risk for equities
	Type of risk		Specific risk for equity instruments
	Country of the market		SWEDEN
	Positions in the instrument		Short position
	Prudential portfolio		Trading book
s027 r050 c050	Metric		Value used for market risk, subject to capital charge [mi]
	Base		Exposures
	Main category		Instruments subject to market risk
	Approach		Approach for specific risk for equities
	Type of risk		Specific risk for equity instruments
	Country of the market		SWEDEN
	Positions in the instrument		Not applicable/All positions
	Prudential portfolio		Trading book
s027 r050 c060	Metric		Own funds requirements [mi]
	Base		Exposures
	Main category		Instruments subject to market risk
	Approach		Approach for specific risk for equities
	Type of risk		Specific risk for equity instruments
	Country of the market		SWEDEN
	Prudential portfolio		Trading book
s027 r080 c010	Metric		Value used for market risk, gross [mi]
	Base		Exposures
	Main category		CIUs
	Approach		Particular approach for CIUs reported as equity
	Type of risk		Market not look-through CIUs risk
	Country of the market		SWEDEN
	Positions in the instrument		Long position
	Prudential portfolio		Trading book
s027 r080 c020	Metric		Value used for market risk, gross [mi]
	Base		Exposures

s027 r080 c020	Main category	CIUs
	Approach	Particular approach for CIUs reported as equity
	Type of risk	Market not look-through CIUs risk
	Country of the market	SWEDEN
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s027 r080 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	CIUs
	Approach	Particular approach for CIUs reported as equity
	Type of risk	Market not look-through CIUs risk
	Country of the market	SWEDEN
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s027 r080 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	CIUs
	Approach	Particular approach for CIUs reported as equity
	Type of risk	Market not look-through CIUs risk
	Country of the market	SWEDEN
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s027 r080 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Base	Exposures
	Main category	CIUs
	Approach	Particular approach for CIUs reported as equity
	Type of risk	Market not look-through CIUs risk
	Country of the market	SWEDEN
	Positions in the instrument	Not applicable/All positions
	Prudential portfolio	Trading book
s027 r080 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	CIUs
	Approach	Particular approach for CIUs reported as equity
	Type of risk	Market not look-through CIUs risk
	Country of the market	SWEDEN
	Prudential portfolio	Trading book
s027 r090 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Approaches for options
	Type of risk	Equity risk
	Country of the market	SWEDEN

s027 r090 c060	Prudential portfolio		Trading book
s027 r100 c010	Metric		Value used for market risk, gross [mi]
	Base		Exposures
	Main category		Options and warrants
	Approach		Simplified method
	Type of risk		Equity risk
	Country of the market		SWEDEN
	Positions in the instrument		Long position
	Prudential portfolio		Trading book
s027 r100 c020	Metric		Value used for market risk, gross [mi]
	Base		Exposures
	Main category		Options and warrants
	Approach		Simplified method
	Type of risk		Equity risk
	Country of the market		SWEDEN
	Positions in the instrument		Short position
	Prudential portfolio		Trading book
s027 r100 c030	Metric		Value used for market risk, net [mi]
	Base		Exposures
	Main category		Options and warrants
	Approach		Simplified method
	Type of risk		Equity risk
	Country of the market		SWEDEN
	Positions in the instrument		Long position
	Prudential portfolio		Trading book
s027 r100 c040	Metric		Value used for market risk, net [mi]
	Base		Exposures
	Main category		Options and warrants
	Approach		Simplified method
	Type of risk		Equity risk
	Country of the market		SWEDEN
	Positions in the instrument		Short position
	Prudential portfolio		Trading book
s027 r100 c050	Metric		Value used for market risk, subject to capital charge [mi]
	Base		Exposures
	Main category		Options and warrants
	Approach		Simplified method
	Type of risk		Equity risk
	Country of the market		SWEDEN
	Positions in the instrument		Not applicable/All positions
	Prudential portfolio		Trading book
s027 r100 c060	Metric		Own funds requirements [mi]
	Base		Exposures

s027 r100 c060	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Equity risk
	Country of the market	SWEDEN
	Prudential portfolio	Trading book
s027 r100 c070	Metric	Total risk exposure amount [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Equity risk
	Country of the market	SWEDEN
	Prudential portfolio	Trading book
s027 r110 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Equity risk
	Country of the market	SWEDEN
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s027 r110 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Equity risk
	Country of the market	SWEDEN
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s027 r110 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Equity risk
	Country of the market	SWEDEN
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s027 r110 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Equity risk
	Country of the market	SWEDEN
	Positions in the instrument	Short position

s027 r110 c040	Prudential portfolio	Trading book

s027 r110 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Equity risk
	Country of the market	SWEDEN
	Positions in the instrument	Not applicable/All positions
	Prudential portfolio	Trading book

s027 r110 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Equity risk
	Country of the market	SWEDEN
	Prudential portfolio	Trading book

s027 r110 c070	Metric	Total risk exposure amount [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Equity risk
	Country of the market	SWEDEN
	Prudential portfolio	Trading book

s027 r120 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Equity risk
	Country of the market	SWEDEN
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

s027 r120 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Equity risk
	Country of the market	SWEDEN
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

s027 r120 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk

s027 r120 c030	Type of risk	Equity risk
	Country of the market	SWEDEN
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s027 r120 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Equity risk
	Country of the market	SWEDEN
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s027 r120 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Equity risk
	Country of the market	SWEDEN
	Positions in the instrument	Not applicable/All positions
	Prudential portfolio	Trading book
s027 r120 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Equity risk
	Country of the market	SWEDEN
	Prudential portfolio	Trading book
s027 r120 c070	Metric	Total risk exposure amount [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Equity risk
	Country of the market	SWEDEN
	Prudential portfolio	Trading book
s027 r130 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Equity risk
	Country of the market	SWEDEN
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s027 r130 c020	Metric	Value used for market risk, gross [mi]

s027 r130 c020	Base	Exposures
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Equity risk
	Country of the market	SWEDEN
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s027 r130 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Equity risk
	Country of the market	SWEDEN
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s027 r130 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Equity risk
	Country of the market	SWEDEN
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s027 r130 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Equity risk
	Country of the market	SWEDEN
	Positions in the instrument	Not applicable/All positions
	Prudential portfolio	Trading book
s027 r130 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Equity risk
	Country of the market	SWEDEN
	Prudential portfolio	Trading book
s027 r130 c070	Metric	Total risk exposure amount [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Equity risk

s027 r130 c070	Country of the market	SWEDEN
	Prudential portfolio	Trading book
s028 r010 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Standardised approach for equity risk
	Type of risk	Equity risk
	Country of the market	UNITED KINGDOM
	Prudential portfolio	Trading book
s028 r010 c070	Metric	Total risk exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Standardised approach for equity risk
	Type of risk	Equity risk
	Country of the market	UNITED KINGDOM
	Prudential portfolio	Trading book
s028 r020 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	UNITED KINGDOM
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s028 r020 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	UNITED KINGDOM
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s028 r020 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	UNITED KINGDOM
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s028 r020 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments subject to market risk

s028 r020 c040	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	UNITED KINGDOM
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s028 r020 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	UNITED KINGDOM
	Positions in the instrument	Not applicable/All positions
	Prudential portfolio	Trading book
s028 r020 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	UNITED KINGDOM
	Prudential portfolio	Trading book
s028 r021 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Derivatives
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	UNITED KINGDOM
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s028 r021 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Derivatives
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	UNITED KINGDOM
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s028 r022 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Assets and liabilities other than derivatives
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	UNITED KINGDOM
	Positions in the instrument	Long position

s028 r022 c010	Prudential portfolio	Trading book

s028 r022 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Assets and liabilities other than derivatives
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	UNITED KINGDOM
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

s028 r030 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Stock index futures
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	UNITED KINGDOM
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

s028 r030 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Stock index futures
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	UNITED KINGDOM
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

s028 r030 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Stock index futures
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	UNITED KINGDOM
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

s028 r030 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Stock index futures
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	UNITED KINGDOM
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

s028 r040 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures

s028 r040 c010	Main category	Instruments subject to market risk other than stock-index futures
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	UNITED KINGDOM
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s028 r040 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk other than stock-index futures
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	UNITED KINGDOM
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s028 r040 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments subject to market risk other than stock-index futures
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	UNITED KINGDOM
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s028 r040 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments subject to market risk other than stock-index futures
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	UNITED KINGDOM
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s028 r050 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for equities
	Type of risk	Specific risk for equity instruments
	Country of the market	UNITED KINGDOM
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s028 r050 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for equities
	Type of risk	Specific risk for equity instruments

s028 r050 c020	Country of the market	UNITED KINGDOM
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s028 r050 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for equities
	Type of risk	Specific risk for equity instruments
	Country of the market	UNITED KINGDOM
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s028 r050 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for equities
	Type of risk	Specific risk for equity instruments
	Country of the market	UNITED KINGDOM
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s028 r050 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for equities
	Type of risk	Specific risk for equity instruments
	Country of the market	UNITED KINGDOM
	Positions in the instrument	Not applicable/All positions
	Prudential portfolio	Trading book
s028 r050 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for equities
	Type of risk	Specific risk for equity instruments
	Country of the market	UNITED KINGDOM
	Prudential portfolio	Trading book
s028 r080 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	CIUs
	Approach	Particular approach for CIUs reported as equity
	Type of risk	Market not look-through CIUs risk
	Country of the market	UNITED KINGDOM
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s028 r080 c020	Metric	Value used for market risk, gross [mi]

s028 r080 c020	Base	Exposures
	Main category	CIUs
	Approach	Particular approach for CIUs reported as equity
	Type of risk	Market not look-through CIUs risk
	Country of the market	UNITED KINGDOM
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s028 r080 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	CIUs
	Approach	Particular approach for CIUs reported as equity
	Type of risk	Market not look-through CIUs risk
	Country of the market	UNITED KINGDOM
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s028 r080 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	CIUs
	Approach	Particular approach for CIUs reported as equity
	Type of risk	Market not look-through CIUs risk
	Country of the market	UNITED KINGDOM
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s028 r080 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Base	Exposures
	Main category	CIUs
	Approach	Particular approach for CIUs reported as equity
	Type of risk	Market not look-through CIUs risk
	Country of the market	UNITED KINGDOM
	Positions in the instrument	Not applicable/All positions
	Prudential portfolio	Trading book
s028 r080 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	CIUs
	Approach	Particular approach for CIUs reported as equity
	Type of risk	Market not look-through CIUs risk
	Country of the market	UNITED KINGDOM
	Prudential portfolio	Trading book
s028 r090 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Approaches for options
	Type of risk	Equity risk

s028 r090 c060	Country of the market	UNITED KINGDOM
	Prudential portfolio	Trading book
s028 r100 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Equity risk
	Country of the market	UNITED KINGDOM
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s028 r100 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Equity risk
	Country of the market	UNITED KINGDOM
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s028 r100 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Equity risk
	Country of the market	UNITED KINGDOM
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s028 r100 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Equity risk
	Country of the market	UNITED KINGDOM
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s028 r100 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Equity risk
	Country of the market	UNITED KINGDOM
	Positions in the instrument	Not applicable/All positions
	Prudential portfolio	Trading book
s028 r100 c060	Metric	Own funds requirements [mi]

s028 r100 c060	Base	Exposures
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Equity risk
	Country of the market	UNITED KINGDOM
	Prudential portfolio	Trading book
s028 r100 c070	Metric	Total risk exposure amount [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Equity risk
	Country of the market	UNITED KINGDOM
	Prudential portfolio	Trading book
s028 r110 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Equity risk
	Country of the market	UNITED KINGDOM
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s028 r110 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Equity risk
	Country of the market	UNITED KINGDOM
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s028 r110 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Equity risk
	Country of the market	UNITED KINGDOM
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s028 r110 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Equity risk
	Country of the market	UNITED KINGDOM

s028 r110 c040	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s028 r110 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Equity risk
	Country of the market	UNITED KINGDOM
	Positions in the instrument	Not applicable/All positions
	Prudential portfolio	Trading book
s028 r110 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Equity risk
	Country of the market	UNITED KINGDOM
	Prudential portfolio	Trading book
s028 r110 c070	Metric	Total risk exposure amount [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Equity risk
	Country of the market	UNITED KINGDOM
	Prudential portfolio	Trading book
s028 r120 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Equity risk
	Country of the market	UNITED KINGDOM
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s028 r120 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Equity risk
	Country of the market	UNITED KINGDOM
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s028 r120 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Options and warrants

s028 r120 c030	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Equity risk
	Country of the market	UNITED KINGDOM
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s028 r120 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Equity risk
	Country of the market	UNITED KINGDOM
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s028 r120 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Equity risk
	Country of the market	UNITED KINGDOM
	Positions in the instrument	Not applicable/All positions
	Prudential portfolio	Trading book
s028 r120 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Equity risk
	Country of the market	UNITED KINGDOM
	Prudential portfolio	Trading book
s028 r120 c070	Metric	Total risk exposure amount [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Equity risk
	Country of the market	UNITED KINGDOM
	Prudential portfolio	Trading book
s028 r130 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Equity risk
	Country of the market	UNITED KINGDOM
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

s028 r130 c020

Metric	Value used for market risk, gross [mi]
Base	Exposures
Main category	Options and warrants
Approach	Scenario matrix approach
Type of risk	Equity risk
Country of the market	UNITED KINGDOM
Positions in the instrument	Short position
Prudential portfolio	Trading book

s028 r130 c030

Metric	Value used for market risk, net [mi]
Base	Exposures
Main category	Options and warrants
Approach	Scenario matrix approach
Type of risk	Equity risk
Country of the market	UNITED KINGDOM
Positions in the instrument	Long position
Prudential portfolio	Trading book

s028 r130 c040

Metric	Value used for market risk, net [mi]
Base	Exposures
Main category	Options and warrants
Approach	Scenario matrix approach
Type of risk	Equity risk
Country of the market	UNITED KINGDOM
Positions in the instrument	Short position
Prudential portfolio	Trading book

s028 r130 c050

Metric	Value used for market risk, subject to capital charge [mi]
Base	Exposures
Main category	Options and warrants
Approach	Scenario matrix approach
Type of risk	Equity risk
Country of the market	UNITED KINGDOM
Positions in the instrument	Not applicable/All positions
Prudential portfolio	Trading book

s028 r130 c060

Metric	Own funds requirements [mi]
Base	Exposures
Main category	Options and warrants
Approach	Scenario matrix approach
Type of risk	Equity risk
Country of the market	UNITED KINGDOM
Prudential portfolio	Trading book

s028 r130 c070

Metric	Total risk exposure amount [mi]
Base	Exposures
Main category	Options and warrants
Approach	Scenario matrix approach

s028 r130 c070	Type of risk	Equity risk
	Country of the market	UNITED KINGDOM
	Prudential portfolio	Trading book
s029 r010 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Standardised approach for equity risk
	Type of risk	Equity risk
	Country of the market	ALBANIA
	Prudential portfolio	Trading book
s029 r010 c070	Metric	Total risk exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Standardised approach for equity risk
	Type of risk	Equity risk
	Country of the market	ALBANIA
	Prudential portfolio	Trading book
s029 r020 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	ALBANIA
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s029 r020 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	ALBANIA
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s029 r020 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	ALBANIA
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s029 r020 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures

s029 r020 c040	Main category	Instruments subject to market risk
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	ALBANIA
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s029 r020 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	ALBANIA
	Positions in the instrument	Not applicable/All positions
	Prudential portfolio	Trading book
s029 r020 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	ALBANIA
	Prudential portfolio	Trading book
s029 r021 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Derivatives
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	ALBANIA
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s029 r021 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Derivatives
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	ALBANIA
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s029 r022 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Assets and liabilities other than derivatives
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	ALBANIA

| s029 r022 c010 | Positions in the instrument | Long position |
| | Prudential portfolio | Trading book |

s029 r022 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Assets and liabilities other than derivatives
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	ALBANIA
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

s029 r030 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Stock index futures
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	ALBANIA
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

s029 r030 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Stock index futures
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	ALBANIA
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

s029 r030 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Stock index futures
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	ALBANIA
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

s029 r030 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Stock index futures
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	ALBANIA
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

| s029 r040 c010 | Metric | Value used for market risk, gross [mi] |

s029 r040 c010	Base	Exposures
	Main category	Instruments subject to market risk other than stock-index futures
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	ALBANIA
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s029 r040 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk other than stock-index futures
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	ALBANIA
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s029 r040 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments subject to market risk other than stock-index futures
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	ALBANIA
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s029 r040 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments subject to market risk other than stock-index futures
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	ALBANIA
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s029 r050 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for equities
	Type of risk	Specific risk for equity instruments
	Country of the market	ALBANIA
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s029 r050 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for equities

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s029 r050 c020	Type of risk	Specific risk for equity instruments
	Country of the market	ALBANIA
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s029 r050 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for equities
	Type of risk	Specific risk for equity instruments
	Country of the market	ALBANIA
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s029 r050 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for equities
	Type of risk	Specific risk for equity instruments
	Country of the market	ALBANIA
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s029 r050 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for equities
	Type of risk	Specific risk for equity instruments
	Country of the market	ALBANIA
	Positions in the instrument	Not applicable/All positions
	Prudential portfolio	Trading book
s029 r050 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for equities
	Type of risk	Specific risk for equity instruments
	Country of the market	ALBANIA
	Prudential portfolio	Trading book
s029 r080 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	CIUs
	Approach	Particular approach for CIUs reported as equity
	Type of risk	Market not look-through CIUs risk
	Country of the market	ALBANIA
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

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s029 r080 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	CIUs
	Approach	Particular approach for CIUs reported as equity
	Type of risk	Market not look-through CIUs risk
	Country of the market	ALBANIA
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s029 r080 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	CIUs
	Approach	Particular approach for CIUs reported as equity
	Type of risk	Market not look-through CIUs risk
	Country of the market	ALBANIA
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s029 r080 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	CIUs
	Approach	Particular approach for CIUs reported as equity
	Type of risk	Market not look-through CIUs risk
	Country of the market	ALBANIA
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s029 r080 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Base	Exposures
	Main category	CIUs
	Approach	Particular approach for CIUs reported as equity
	Type of risk	Market not look-through CIUs risk
	Country of the market	ALBANIA
	Positions in the instrument	Not applicable/All positions
	Prudential portfolio	Trading book
s029 r080 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	CIUs
	Approach	Particular approach for CIUs reported as equity
	Type of risk	Market not look-through CIUs risk
	Country of the market	ALBANIA
	Prudential portfolio	Trading book
s029 r090 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Approaches for options

s029 r090 c060	Type of risk	Equity risk
	Country of the market	ALBANIA
	Prudential portfolio	Trading book

s029 r100 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Equity risk
	Country of the market	ALBANIA
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

s029 r100 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Equity risk
	Country of the market	ALBANIA
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

s029 r100 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Equity risk
	Country of the market	ALBANIA
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

s029 r100 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Equity risk
	Country of the market	ALBANIA
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

s029 r100 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Equity risk
	Country of the market	ALBANIA
	Positions in the instrument	Not applicable/All positions
	Prudential portfolio	Trading book

s029 r100 c060		
	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Equity risk
	Country of the market	ALBANIA
	Prudential portfolio	Trading book

s029 r100 c070		
	Metric	Total risk exposure amount [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Equity risk
	Country of the market	ALBANIA
	Prudential portfolio	Trading book

s029 r110 c010		
	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Equity risk
	Country of the market	ALBANIA
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

s029 r110 c020		
	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Equity risk
	Country of the market	ALBANIA
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

s029 r110 c030		
	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Equity risk
	Country of the market	ALBANIA
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

s029 r110 c040		
	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Equity risk

s029 r110 c040	Country of the market	ALBANIA
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s029 r110 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Equity risk
	Country of the market	ALBANIA
	Positions in the instrument	Not applicable/All positions
	Prudential portfolio	Trading book
s029 r110 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Equity risk
	Country of the market	ALBANIA
	Prudential portfolio	Trading book
s029 r110 c070	Metric	Total risk exposure amount [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Equity risk
	Country of the market	ALBANIA
	Prudential portfolio	Trading book
s029 r120 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Equity risk
	Country of the market	ALBANIA
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s029 r120 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Equity risk
	Country of the market	ALBANIA
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s029 r120 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures

s029 r120 c030	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Equity risk
	Country of the market	ALBANIA
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s029 r120 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Equity risk
	Country of the market	ALBANIA
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s029 r120 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Equity risk
	Country of the market	ALBANIA
	Positions in the instrument	Not applicable/All positions
	Prudential portfolio	Trading book
s029 r120 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Equity risk
	Country of the market	ALBANIA
	Prudential portfolio	Trading book
s029 r120 c070	Metric	Total risk exposure amount [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Equity risk
	Country of the market	ALBANIA
	Prudential portfolio	Trading book
s029 r130 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Equity risk
	Country of the market	ALBANIA
	Positions in the instrument	Long position

s029 r130 c010	Prudential portfolio	Trading book
s029 r130 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Equity risk
	Country of the market	ALBANIA
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s029 r130 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Equity risk
	Country of the market	ALBANIA
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s029 r130 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Equity risk
	Country of the market	ALBANIA
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s029 r130 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Equity risk
	Country of the market	ALBANIA
	Positions in the instrument	Not applicable/All positions
	Prudential portfolio	Trading book
s029 r130 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Equity risk
	Country of the market	ALBANIA
	Prudential portfolio	Trading book
s029 r130 c070	Metric	Total risk exposure amount [mi]
	Base	Exposures
	Main category	Options and warrants

s029 r130 c070	Approach	Scenario matrix approach
	Type of risk	Equity risk
	Country of the market	ALBANIA
	Prudential portfolio	Trading book
s030 r010 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Standardised approach for equity risk
	Type of risk	Equity risk
	Country of the market	JAPAN
	Prudential portfolio	Trading book
s030 r010 c070	Metric	Total risk exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Standardised approach for equity risk
	Type of risk	Equity risk
	Country of the market	JAPAN
	Prudential portfolio	Trading book
s030 r020 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	JAPAN
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s030 r020 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	JAPAN
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s030 r020 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	JAPAN
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s030 r020 c040	Metric	Value used for market risk, net [mi]

s030 r020 c040	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	JAPAN
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s030 r020 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	JAPAN
	Positions in the instrument	Not applicable/All positions
	Prudential portfolio	Trading book
s030 r020 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	JAPAN
	Prudential portfolio	Trading book
s030 r021 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Derivatives
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	JAPAN
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s030 r021 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Derivatives
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	JAPAN
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s030 r022 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Assets and liabilities other than derivatives
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments

s030 r022 c010	Country of the market	JAPAN
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

s030 r022 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Assets and liabilities other than derivatives
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	JAPAN
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

s030 r030 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Stock index futures
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	JAPAN
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

s030 r030 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Stock index futures
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	JAPAN
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

s030 r030 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Stock index futures
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	JAPAN
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

s030 r030 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Stock index futures
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	JAPAN
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

s030 r040 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk other than stock-index futures
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	JAPAN
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s030 r040 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk other than stock-index futures
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	JAPAN
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s030 r040 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments subject to market risk other than stock-index futures
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	JAPAN
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s030 r040 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments subject to market risk other than stock-index futures
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	JAPAN
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s030 r050 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for equities
	Type of risk	Specific risk for equity instruments
	Country of the market	JAPAN
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s030 r050 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk

s030 r050 c020	Approach	Approach for specific risk for equities
	Type of risk	Specific risk for equity instruments
	Country of the market	JAPAN
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s030 r050 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for equities
	Type of risk	Specific risk for equity instruments
	Country of the market	JAPAN
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s030 r050 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for equities
	Type of risk	Specific risk for equity instruments
	Country of the market	JAPAN
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s030 r050 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for equities
	Type of risk	Specific risk for equity instruments
	Country of the market	JAPAN
	Positions in the instrument	Not applicable/All positions
	Prudential portfolio	Trading book
s030 r050 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for equities
	Type of risk	Specific risk for equity instruments
	Country of the market	JAPAN
	Prudential portfolio	Trading book
s030 r080 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	CIUs
	Approach	Particular approach for CIUs reported as equity
	Type of risk	Market not look-through CIUs risk
	Country of the market	JAPAN
	Positions in the instrument	Long position

s030 r080 c010	Prudential portfolio	Trading book

s030 r080 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	CIUs
	Approach	Particular approach for CIUs reported as equity
	Type of risk	Market not look-through CIUs risk
	Country of the market	JAPAN
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

s030 r080 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	CIUs
	Approach	Particular approach for CIUs reported as equity
	Type of risk	Market not look-through CIUs risk
	Country of the market	JAPAN
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

s030 r080 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	CIUs
	Approach	Particular approach for CIUs reported as equity
	Type of risk	Market not look-through CIUs risk
	Country of the market	JAPAN
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

s030 r080 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Base	Exposures
	Main category	CIUs
	Approach	Particular approach for CIUs reported as equity
	Type of risk	Market not look-through CIUs risk
	Country of the market	JAPAN
	Positions in the instrument	Not applicable/All positions
	Prudential portfolio	Trading book

s030 r080 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	CIUs
	Approach	Particular approach for CIUs reported as equity
	Type of risk	Market not look-through CIUs risk
	Country of the market	JAPAN
	Prudential portfolio	Trading book

s030 r090 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Options and warrants

s030 r090 c060	Approach	Approaches for options
	Type of risk	Equity risk
	Country of the market	JAPAN
	Prudential portfolio	Trading book
s030 r100 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Equity risk
	Country of the market	JAPAN
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s030 r100 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Equity risk
	Country of the market	JAPAN
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s030 r100 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Equity risk
	Country of the market	JAPAN
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s030 r100 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Equity risk
	Country of the market	JAPAN
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s030 r100 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Equity risk
	Country of the market	JAPAN
	Positions in the instrument	Not applicable/All positions

s030 r100 c050	Prudential portfolio	Trading book
s030 r100 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Equity risk
	Country of the market	JAPAN
	Prudential portfolio	Trading book
s030 r100 c070	Metric	Total risk exposure amount [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Equity risk
	Country of the market	JAPAN
	Prudential portfolio	Trading book
s030 r110 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Equity risk
	Country of the market	JAPAN
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s030 r110 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Equity risk
	Country of the market	JAPAN
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s030 r110 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Equity risk
	Country of the market	JAPAN
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s030 r110 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk

s030 r110 c040	Type of risk	Equity risk
	Country of the market	JAPAN
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s030 r110 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Equity risk
	Country of the market	JAPAN
	Positions in the instrument	Not applicable/All positions
	Prudential portfolio	Trading book
s030 r110 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Equity risk
	Country of the market	JAPAN
	Prudential portfolio	Trading book
s030 r110 c070	Metric	Total risk exposure amount [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Equity risk
	Country of the market	JAPAN
	Prudential portfolio	Trading book
s030 r120 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Equity risk
	Country of the market	JAPAN
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s030 r120 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Equity risk
	Country of the market	JAPAN
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s030 r120 c030	Metric	Value used for market risk, net [mi]

s030 r120 c030	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Equity risk
	Country of the market	JAPAN
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s030 r120 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Equity risk
	Country of the market	JAPAN
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s030 r120 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Equity risk
	Country of the market	JAPAN
	Positions in the instrument	Not applicable/All positions
	Prudential portfolio	Trading book
s030 r120 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Equity risk
	Country of the market	JAPAN
	Prudential portfolio	Trading book
s030 r120 c070	Metric	Total risk exposure amount [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Equity risk
	Country of the market	JAPAN
	Prudential portfolio	Trading book
s030 r130 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Equity risk
	Country of the market	JAPAN

| **s030 r130 c010** | Positions in the instrument | Long position |
| | Prudential portfolio | Trading book |

s030 r130 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Equity risk
	Country of the market	JAPAN
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

s030 r130 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Equity risk
	Country of the market	JAPAN
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

s030 r130 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Equity risk
	Country of the market	JAPAN
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

s030 r130 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Equity risk
	Country of the market	JAPAN
	Positions in the instrument	Not applicable/All positions
	Prudential portfolio	Trading book

s030 r130 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Equity risk
	Country of the market	JAPAN
	Prudential portfolio	Trading book

| **s030 r130 c070** | Metric | Total risk exposure amount [mi] |
| | Base | Exposures |

s030 r130 c070	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Equity risk
	Country of the market	JAPAN
	Prudential portfolio	Trading book
s031 r010 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Standardised approach for equity risk
	Type of risk	Equity risk
	Country of the market	MACEDONIA, THE FORMER YUGOSLAV REPUBLIC OF
	Prudential portfolio	Trading book
s031 r010 c070	Metric	Total risk exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Standardised approach for equity risk
	Type of risk	Equity risk
	Country of the market	MACEDONIA, THE FORMER YUGOSLAV REPUBLIC OF
	Prudential portfolio	Trading book
s031 r020 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	MACEDONIA, THE FORMER YUGOSLAV REPUBLIC OF
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s031 r020 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	MACEDONIA, THE FORMER YUGOSLAV REPUBLIC OF
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s031 r020 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	MACEDONIA, THE FORMER YUGOSLAV REPUBLIC OF
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

s031 r020 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	MACEDONIA, THE FORMER YUGOSLAV REPUBLIC OF
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s031 r020 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	MACEDONIA, THE FORMER YUGOSLAV REPUBLIC OF
	Positions in the instrument	Not applicable/All positions
	Prudential portfolio	Trading book
s031 r020 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	MACEDONIA, THE FORMER YUGOSLAV REPUBLIC OF
	Prudential portfolio	Trading book
s031 r021 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Derivatives
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	MACEDONIA, THE FORMER YUGOSLAV REPUBLIC OF
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s031 r021 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Derivatives
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	MACEDONIA, THE FORMER YUGOSLAV REPUBLIC OF
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s031 r022 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Assets and liabilities other than derivatives
	Approach	Approach for general risk for equities

s031 r022 c010	Type of risk	General risk for equity instruments
	Country of the market	MACEDONIA, THE FORMER YUGOSLAV REPUBLIC OF
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s031 r022 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Assets and liabilities other than derivatives
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	MACEDONIA, THE FORMER YUGOSLAV REPUBLIC OF
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s031 r030 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Stock index futures
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	MACEDONIA, THE FORMER YUGOSLAV REPUBLIC OF
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s031 r030 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Stock index futures
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	MACEDONIA, THE FORMER YUGOSLAV REPUBLIC OF
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s031 r030 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Stock index futures
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	MACEDONIA, THE FORMER YUGOSLAV REPUBLIC OF
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s031 r030 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Stock index futures
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	MACEDONIA, THE FORMER YUGOSLAV REPUBLIC OF
	Positions in the instrument	Short position

s031 r030 c040	Prudential portfolio	Trading book

s031 r040 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk other than stock-index futures
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	MACEDONIA, THE FORMER YUGOSLAV REPUBLIC OF
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

s031 r040 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk other than stock-index futures
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	MACEDONIA, THE FORMER YUGOSLAV REPUBLIC OF
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

s031 r040 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments subject to market risk other than stock-index futures
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	MACEDONIA, THE FORMER YUGOSLAV REPUBLIC OF
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

s031 r040 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments subject to market risk other than stock-index futures
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	MACEDONIA, THE FORMER YUGOSLAV REPUBLIC OF
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

s031 r050 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for equities
	Type of risk	Specific risk for equity instruments
	Country of the market	MACEDONIA, THE FORMER YUGOSLAV REPUBLIC OF
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

s031 r050 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures

s031 r050 c020	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for equities
	Type of risk	Specific risk for equity instruments
	Country of the market	MACEDONIA, THE FORMER YUGOSLAV REPUBLIC OF
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s031 r050 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for equities
	Type of risk	Specific risk for equity instruments
	Country of the market	MACEDONIA, THE FORMER YUGOSLAV REPUBLIC OF
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s031 r050 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for equities
	Type of risk	Specific risk for equity instruments
	Country of the market	MACEDONIA, THE FORMER YUGOSLAV REPUBLIC OF
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s031 r050 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for equities
	Type of risk	Specific risk for equity instruments
	Country of the market	MACEDONIA, THE FORMER YUGOSLAV REPUBLIC OF
	Positions in the instrument	Not applicable/All positions
	Prudential portfolio	Trading book
s031 r050 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for equities
	Type of risk	Specific risk for equity instruments
	Country of the market	MACEDONIA, THE FORMER YUGOSLAV REPUBLIC OF
	Prudential portfolio	Trading book
s031 r080 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	CIUs
	Approach	Particular approach for CIUs reported as equity
	Type of risk	Market not look-through CIUs risk
	Country of the market	MACEDONIA, THE FORMER YUGOSLAV REPUBLIC OF

s031 r080 c010	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s031 r080 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	CIUs
	Approach	Particular approach for CIUs reported as equity
	Type of risk	Market not look-through CIUs risk
	Country of the market	MACEDONIA, THE FORMER YUGOSLAV REPUBLIC OF
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s031 r080 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	CIUs
	Approach	Particular approach for CIUs reported as equity
	Type of risk	Market not look-through CIUs risk
	Country of the market	MACEDONIA, THE FORMER YUGOSLAV REPUBLIC OF
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s031 r080 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	CIUs
	Approach	Particular approach for CIUs reported as equity
	Type of risk	Market not look-through CIUs risk
	Country of the market	MACEDONIA, THE FORMER YUGOSLAV REPUBLIC OF
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s031 r080 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Base	Exposures
	Main category	CIUs
	Approach	Particular approach for CIUs reported as equity
	Type of risk	Market not look-through CIUs risk
	Country of the market	MACEDONIA, THE FORMER YUGOSLAV REPUBLIC OF
	Positions in the instrument	Not applicable/All positions
	Prudential portfolio	Trading book
s031 r080 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	CIUs
	Approach	Particular approach for CIUs reported as equity
	Type of risk	Market not look-through CIUs risk
	Country of the market	MACEDONIA, THE FORMER YUGOSLAV REPUBLIC OF
	Prudential portfolio	Trading book
s031 r090 c060	Metric	Own funds requirements [mi]
	Base	Exposures

s031 r090 c060	Main category	Options and warrants
	Approach	Approaches for options
	Type of risk	Equity risk
	Country of the market	MACEDONIA, THE FORMER YUGOSLAV REPUBLIC OF
	Prudential portfolio	Trading book
s031 r100 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Equity risk
	Country of the market	MACEDONIA, THE FORMER YUGOSLAV REPUBLIC OF
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s031 r100 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Equity risk
	Country of the market	MACEDONIA, THE FORMER YUGOSLAV REPUBLIC OF
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s031 r100 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Equity risk
	Country of the market	MACEDONIA, THE FORMER YUGOSLAV REPUBLIC OF
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s031 r100 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Equity risk
	Country of the market	MACEDONIA, THE FORMER YUGOSLAV REPUBLIC OF
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s031 r100 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Equity risk
	Country of the market	MACEDONIA, THE FORMER YUGOSLAV REPUBLIC OF

s031 r100 c050	Positions in the instrument	Not applicable/All positions
	Prudential portfolio	Trading book

s031 r100 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Equity risk
	Country of the market	MACEDONIA, THE FORMER YUGOSLAV REPUBLIC OF
	Prudential portfolio	Trading book

s031 r100 c070	Metric	Total risk exposure amount [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Equity risk
	Country of the market	MACEDONIA, THE FORMER YUGOSLAV REPUBLIC OF
	Prudential portfolio	Trading book

s031 r110 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Equity risk
	Country of the market	MACEDONIA, THE FORMER YUGOSLAV REPUBLIC OF
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

s031 r110 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Equity risk
	Country of the market	MACEDONIA, THE FORMER YUGOSLAV REPUBLIC OF
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

s031 r110 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Equity risk
	Country of the market	MACEDONIA, THE FORMER YUGOSLAV REPUBLIC OF
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

s031 r110 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Options and warrants

s031 r110 c040	Approach	Delta plus approach, additional requirements for gamma risk	
	Type of risk	Equity risk	
	Country of the market	MACEDONIA, THE FORMER YUGOSLAV REPUBLIC OF	
	Positions in the instrument	Short position	
	Prudential portfolio	Trading book	
s031 r110 c050	Metric	Value used for market risk, subject to capital charge [mi]	
	Base	Exposures	
	Main category	Options and warrants	
	Approach	Delta plus approach, additional requirements for gamma risk	
	Type of risk	Equity risk	
	Country of the market	MACEDONIA, THE FORMER YUGOSLAV REPUBLIC OF	
	Positions in the instrument	Not applicable/All positions	
	Prudential portfolio	Trading book	
s031 r110 c060	Metric	Own funds requirements [mi]	
	Base	Exposures	
	Main category	Options and warrants	
	Approach	Delta plus approach, additional requirements for gamma risk	
	Type of risk	Equity risk	
	Country of the market	MACEDONIA, THE FORMER YUGOSLAV REPUBLIC OF	
	Prudential portfolio	Trading book	
s031 r110 c070	Metric	Total risk exposure amount [mi]	
	Base	Exposures	
	Main category	Options and warrants	
	Approach	Delta plus approach, additional requirements for gamma risk	
	Type of risk	Equity risk	
	Country of the market	MACEDONIA, THE FORMER YUGOSLAV REPUBLIC OF	
	Prudential portfolio	Trading book	
s031 r120 c010	Metric	Value used for market risk, gross [mi]	
	Base	Exposures	
	Main category	Options and warrants	
	Approach	Delta plus approach, additional requirements for vega risk	
	Type of risk	Equity risk	
	Country of the market	MACEDONIA, THE FORMER YUGOSLAV REPUBLIC OF	
	Positions in the instrument	Long position	
	Prudential portfolio	Trading book	
s031 r120 c020	Metric	Value used for market risk, gross [mi]	
	Base	Exposures	
	Main category	Options and warrants	
	Approach	Delta plus approach, additional requirements for vega risk	
	Type of risk	Equity risk	
	Country of the market	MACEDONIA, THE FORMER YUGOSLAV REPUBLIC OF	
	Positions in the instrument	Short position	
	Prudential portfolio	Trading book	

s031 r120 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Equity risk
	Country of the market	MACEDONIA, THE FORMER YUGOSLAV REPUBLIC OF
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s031 r120 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Equity risk
	Country of the market	MACEDONIA, THE FORMER YUGOSLAV REPUBLIC OF
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s031 r120 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Equity risk
	Country of the market	MACEDONIA, THE FORMER YUGOSLAV REPUBLIC OF
	Positions in the instrument	Not applicable/All positions
	Prudential portfolio	Trading book
s031 r120 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Equity risk
	Country of the market	MACEDONIA, THE FORMER YUGOSLAV REPUBLIC OF
	Prudential portfolio	Trading book
s031 r120 c070	Metric	Total risk exposure amount [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Equity risk
	Country of the market	MACEDONIA, THE FORMER YUGOSLAV REPUBLIC OF
	Prudential portfolio	Trading book
s031 r130 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Equity risk

s031 r130 c010	Country of the market	MACEDONIA, THE FORMER YUGOSLAV REPUBLIC OF	
	Positions in the instrument	Long position	
	Prudential portfolio	Trading book	
s031 r130 c020	Metric	Value used for market risk, gross [mi]	
	Base	Exposures	
	Main category	Options and warrants	
	Approach	Scenario matrix approach	
	Type of risk	Equity risk	
	Country of the market	MACEDONIA, THE FORMER YUGOSLAV REPUBLIC OF	
	Positions in the instrument	Short position	
	Prudential portfolio	Trading book	
s031 r130 c030	Metric	Value used for market risk, net [mi]	
	Base	Exposures	
	Main category	Options and warrants	
	Approach	Scenario matrix approach	
	Type of risk	Equity risk	
	Country of the market	MACEDONIA, THE FORMER YUGOSLAV REPUBLIC OF	
	Positions in the instrument	Long position	
	Prudential portfolio	Trading book	
s031 r130 c040	Metric	Value used for market risk, net [mi]	
	Base	Exposures	
	Main category	Options and warrants	
	Approach	Scenario matrix approach	
	Type of risk	Equity risk	
	Country of the market	MACEDONIA, THE FORMER YUGOSLAV REPUBLIC OF	
	Positions in the instrument	Short position	
	Prudential portfolio	Trading book	
s031 r130 c050	Metric	Value used for market risk, subject to capital charge [mi]	
	Base	Exposures	
	Main category	Options and warrants	
	Approach	Scenario matrix approach	
	Type of risk	Equity risk	
	Country of the market	MACEDONIA, THE FORMER YUGOSLAV REPUBLIC OF	
	Positions in the instrument	Not applicable/All positions	
	Prudential portfolio	Trading book	
s031 r130 c060	Metric	Own funds requirements [mi]	
	Base	Exposures	
	Main category	Options and warrants	
	Approach	Scenario matrix approach	
	Type of risk	Equity risk	
	Country of the market	MACEDONIA, THE FORMER YUGOSLAV REPUBLIC OF	
	Prudential portfolio	Trading book	
s031 r130 c070	Metric	Total risk exposure amount [mi]	

s031 r130 c070	Base	Exposures
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Equity risk
	Country of the market	MACEDONIA, THE FORMER YUGOSLAV REPUBLIC OF
	Prudential portfolio	Trading book
s032 r010 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Standardised approach for equity risk
	Type of risk	Equity risk
	Country of the market	RUSSIAN FEDERATION
	Prudential portfolio	Trading book
s032 r010 c070	Metric	Total risk exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Standardised approach for equity risk
	Type of risk	Equity risk
	Country of the market	RUSSIAN FEDERATION
	Prudential portfolio	Trading book
s032 r020 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	RUSSIAN FEDERATION
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s032 r020 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	RUSSIAN FEDERATION
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s032 r020 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	RUSSIAN FEDERATION
	Positions in the instrument	Long position

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s032 r020 c030	Prudential portfolio	Trading book

s032 r020 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	RUSSIAN FEDERATION
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

s032 r020 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	RUSSIAN FEDERATION
	Positions in the instrument	Not applicable/All positions
	Prudential portfolio	Trading book

s032 r020 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	RUSSIAN FEDERATION
	Prudential portfolio	Trading book

s032 r021 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Derivatives
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	RUSSIAN FEDERATION
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

s032 r021 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Derivatives
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	RUSSIAN FEDERATION
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

s032 r022 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Assets and liabilities other than derivatives

s032 r022 c010	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	RUSSIAN FEDERATION
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s032 r022 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Assets and liabilities other than derivatives
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	RUSSIAN FEDERATION
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s032 r030 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Stock index futures
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	RUSSIAN FEDERATION
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s032 r030 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Stock index futures
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	RUSSIAN FEDERATION
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s032 r030 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Stock index futures
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	RUSSIAN FEDERATION
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s032 r030 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Stock index futures
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	RUSSIAN FEDERATION

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s032 r030 c040	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s032 r040 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk other than stock-index futures
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	RUSSIAN FEDERATION
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s032 r040 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk other than stock-index futures
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	RUSSIAN FEDERATION
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s032 r040 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments subject to market risk other than stock-index futures
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	RUSSIAN FEDERATION
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s032 r040 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments subject to market risk other than stock-index futures
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	RUSSIAN FEDERATION
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s032 r050 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for equities
	Type of risk	Specific risk for equity instruments
	Country of the market	RUSSIAN FEDERATION
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s032 r050 c020	Metric	Value used for market risk, gross [mi]

s032 r050 c020	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for equities
	Type of risk	Specific risk for equity instruments
	Country of the market	RUSSIAN FEDERATION
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s032 r050 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for equities
	Type of risk	Specific risk for equity instruments
	Country of the market	RUSSIAN FEDERATION
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s032 r050 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for equities
	Type of risk	Specific risk for equity instruments
	Country of the market	RUSSIAN FEDERATION
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s032 r050 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for equities
	Type of risk	Specific risk for equity instruments
	Country of the market	RUSSIAN FEDERATION
	Positions in the instrument	Not applicable/All positions
	Prudential portfolio	Trading book
s032 r050 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for equities
	Type of risk	Specific risk for equity instruments
	Country of the market	RUSSIAN FEDERATION
	Prudential portfolio	Trading book
s032 r080 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	CIUs
	Approach	Particular approach for CIUs reported as equity
	Type of risk	Market not look-through CIUs risk

s032 r080 c010	Country of the market		RUSSIAN FEDERATION
	Positions in the instrument		Long position
	Prudential portfolio		Trading book
s032 r080 c020	Metric		Value used for market risk, gross [mi]
	Base		Exposures
	Main category		CIUs
	Approach		Particular approach for CIUs reported as equity
	Type of risk		Market not look-through CIUs risk
	Country of the market		RUSSIAN FEDERATION
	Positions in the instrument		Short position
	Prudential portfolio		Trading book
s032 r080 c030	Metric		Value used for market risk, net [mi]
	Base		Exposures
	Main category		CIUs
	Approach		Particular approach for CIUs reported as equity
	Type of risk		Market not look-through CIUs risk
	Country of the market		RUSSIAN FEDERATION
	Positions in the instrument		Long position
	Prudential portfolio		Trading book
s032 r080 c040	Metric		Value used for market risk, net [mi]
	Base		Exposures
	Main category		CIUs
	Approach		Particular approach for CIUs reported as equity
	Type of risk		Market not look-through CIUs risk
	Country of the market		RUSSIAN FEDERATION
	Positions in the instrument		Short position
	Prudential portfolio		Trading book
s032 r080 c050	Metric		Value used for market risk, subject to capital charge [mi]
	Base		Exposures
	Main category		CIUs
	Approach		Particular approach for CIUs reported as equity
	Type of risk		Market not look-through CIUs risk
	Country of the market		RUSSIAN FEDERATION
	Positions in the instrument		Not applicable/All positions
	Prudential portfolio		Trading book
s032 r080 c060	Metric		Own funds requirements [mi]
	Base		Exposures
	Main category		CIUs
	Approach		Particular approach for CIUs reported as equity
	Type of risk		Market not look-through CIUs risk
	Country of the market		RUSSIAN FEDERATION
	Prudential portfolio		Trading book
s032 r090 c060	Metric		Own funds requirements [mi]

s032 r090 c060	Base	Exposures
	Main category	Options and warrants
	Approach	Approaches for options
	Type of risk	Equity risk
	Country of the market	RUSSIAN FEDERATION
	Prudential portfolio	Trading book
s032 r100 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Equity risk
	Country of the market	RUSSIAN FEDERATION
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s032 r100 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Equity risk
	Country of the market	RUSSIAN FEDERATION
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s032 r100 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Equity risk
	Country of the market	RUSSIAN FEDERATION
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s032 r100 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Equity risk
	Country of the market	RUSSIAN FEDERATION
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s032 r100 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Equity risk

s032 r100 c050	Country of the market	RUSSIAN FEDERATION
	Positions in the instrument	Not applicable/All positions
	Prudential portfolio	Trading book

s032 r100 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Equity risk
	Country of the market	RUSSIAN FEDERATION
	Prudential portfolio	Trading book

s032 r100 c070	Metric	Total risk exposure amount [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Equity risk
	Country of the market	RUSSIAN FEDERATION
	Prudential portfolio	Trading book

s032 r110 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Equity risk
	Country of the market	RUSSIAN FEDERATION
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

s032 r110 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Equity risk
	Country of the market	RUSSIAN FEDERATION
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

s032 r110 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Equity risk
	Country of the market	RUSSIAN FEDERATION
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

s032 r110 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures

s032 r110 c040	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Equity risk
	Country of the market	RUSSIAN FEDERATION
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s032 r110 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Equity risk
	Country of the market	RUSSIAN FEDERATION
	Positions in the instrument	Not applicable/All positions
	Prudential portfolio	Trading book
s032 r110 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Equity risk
	Country of the market	RUSSIAN FEDERATION
	Prudential portfolio	Trading book
s032 r110 c070	Metric	Total risk exposure amount [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Equity risk
	Country of the market	RUSSIAN FEDERATION
	Prudential portfolio	Trading book
s032 r120 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Equity risk
	Country of the market	RUSSIAN FEDERATION
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s032 r120 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Equity risk
	Country of the market	RUSSIAN FEDERATION
	Positions in the instrument	Short position

s032 r120 c020	Prudential portfolio	Trading book
s032 r120 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Equity risk
	Country of the market	RUSSIAN FEDERATION
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s032 r120 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Equity risk
	Country of the market	RUSSIAN FEDERATION
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s032 r120 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Equity risk
	Country of the market	RUSSIAN FEDERATION
	Positions in the instrument	Not applicable/All positions
	Prudential portfolio	Trading book
s032 r120 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Equity risk
	Country of the market	RUSSIAN FEDERATION
	Prudential portfolio	Trading book
s032 r120 c070	Metric	Total risk exposure amount [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Equity risk
	Country of the market	RUSSIAN FEDERATION
	Prudential portfolio	Trading book
s032 r130 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Scenario matrix approach

s032 r130 c010	Type of risk	Equity risk
	Country of the market	RUSSIAN FEDERATION
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s032 r130 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Equity risk
	Country of the market	RUSSIAN FEDERATION
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s032 r130 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Equity risk
	Country of the market	RUSSIAN FEDERATION
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s032 r130 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Equity risk
	Country of the market	RUSSIAN FEDERATION
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s032 r130 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Equity risk
	Country of the market	RUSSIAN FEDERATION
	Positions in the instrument	Not applicable/All positions
	Prudential portfolio	Trading book
s032 r130 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Equity risk
	Country of the market	RUSSIAN FEDERATION
	Prudential portfolio	Trading book

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s032 r130 c070		
	Metric	Total risk exposure amount [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Equity risk
	Country of the market	RUSSIAN FEDERATION
	Prudential portfolio	Trading book

s033 r010 c060		
	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Standardised approach for equity risk
	Type of risk	Equity risk
	Country of the market	SERBIA
	Prudential portfolio	Trading book

s033 r010 c070		
	Metric	Total risk exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Standardised approach for equity risk
	Type of risk	Equity risk
	Country of the market	SERBIA
	Prudential portfolio	Trading book

s033 r020 c010		
	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	SERBIA
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

s033 r020 c020		
	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	SERBIA
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

s033 r020 c030		
	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	SERBIA

| s033 r020 c030 | Positions in the instrument | Long position |
| | Prudential portfolio | Trading book |

s033 r020 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	SERBIA
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

s033 r020 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	SERBIA
	Positions in the instrument	Not applicable/All positions
	Prudential portfolio	Trading book

s033 r020 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	SERBIA
	Prudential portfolio	Trading book

s033 r021 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Derivatives
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	SERBIA
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

s033 r021 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Derivatives
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	SERBIA
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

| s033 r022 c010 | Metric | Value used for market risk, gross [mi] |
| | Base | Exposures |

s033 r022 c010	Main category	Assets and liabilities other than derivatives
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	SERBIA
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s033 r022 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Assets and liabilities other than derivatives
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	SERBIA
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s033 r030 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Stock index futures
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	SERBIA
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s033 r030 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Stock index futures
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	SERBIA
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s033 r030 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Stock index futures
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	SERBIA
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s033 r030 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Stock index futures
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments

s033 r030 c040	Country of the market	SERBIA
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s033 r040 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk other than stock-index futures
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	SERBIA
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s033 r040 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk other than stock-index futures
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	SERBIA
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s033 r040 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments subject to market risk other than stock-index futures
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	SERBIA
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s033 r040 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments subject to market risk other than stock-index futures
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	SERBIA
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s033 r050 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for equities
	Type of risk	Specific risk for equity instruments
	Country of the market	SERBIA
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

s033 r050 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for equities
	Type of risk	Specific risk for equity instruments
	Country of the market	SERBIA
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s033 r050 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for equities
	Type of risk	Specific risk for equity instruments
	Country of the market	SERBIA
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s033 r050 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for equities
	Type of risk	Specific risk for equity instruments
	Country of the market	SERBIA
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s033 r050 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for equities
	Type of risk	Specific risk for equity instruments
	Country of the market	SERBIA
	Positions in the instrument	Not applicable/All positions
	Prudential portfolio	Trading book
s033 r050 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for equities
	Type of risk	Specific risk for equity instruments
	Country of the market	SERBIA
	Prudential portfolio	Trading book
s033 r080 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	CIUs
	Approach	Particular approach for CIUs reported as equity

s033 r080 c010	Type of risk	Market not look-through CIUs risk
	Country of the market	SERBIA
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

s033 r080 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	CIUs
	Approach	Particular approach for CIUs reported as equity
	Type of risk	Market not look-through CIUs risk
	Country of the market	SERBIA
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

s033 r080 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	CIUs
	Approach	Particular approach for CIUs reported as equity
	Type of risk	Market not look-through CIUs risk
	Country of the market	SERBIA
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

s033 r080 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	CIUs
	Approach	Particular approach for CIUs reported as equity
	Type of risk	Market not look-through CIUs risk
	Country of the market	SERBIA
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

s033 r080 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Base	Exposures
	Main category	CIUs
	Approach	Particular approach for CIUs reported as equity
	Type of risk	Market not look-through CIUs risk
	Country of the market	SERBIA
	Positions in the instrument	Not applicable/All positions
	Prudential portfolio	Trading book

s033 r080 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	CIUs
	Approach	Particular approach for CIUs reported as equity
	Type of risk	Market not look-through CIUs risk
	Country of the market	SERBIA
	Prudential portfolio	Trading book

s033 r090 c060		
	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Approaches for options
	Type of risk	Equity risk
	Country of the market	SERBIA
	Prudential portfolio	Trading book

s033 r100 c010		
	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Equity risk
	Country of the market	SERBIA
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

s033 r100 c020		
	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Equity risk
	Country of the market	SERBIA
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

s033 r100 c030		
	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Equity risk
	Country of the market	SERBIA
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

s033 r100 c040		
	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Equity risk
	Country of the market	SERBIA
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

s033 r100 c050		
	Metric	Value used for market risk, subject to capital charge [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Simplified method

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s033 r100 c050	Type of risk	Equity risk
	Country of the market	SERBIA
	Positions in the instrument	Not applicable/All positions
	Prudential portfolio	Trading book
s033 r100 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Equity risk
	Country of the market	SERBIA
	Prudential portfolio	Trading book
s033 r100 c070	Metric	Total risk exposure amount [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Equity risk
	Country of the market	SERBIA
	Prudential portfolio	Trading book
s033 r110 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Equity risk
	Country of the market	SERBIA
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s033 r110 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Equity risk
	Country of the market	SERBIA
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s033 r110 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Equity risk
	Country of the market	SERBIA
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s033 r110 c040	Metric	Value used for market risk, net [mi]

s033 r110 c040	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Equity risk
	Country of the market	SERBIA
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s033 r110 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Equity risk
	Country of the market	SERBIA
	Positions in the instrument	Not applicable/All positions
	Prudential portfolio	Trading book
s033 r110 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Equity risk
	Country of the market	SERBIA
	Prudential portfolio	Trading book
s033 r110 c070	Metric	Total risk exposure amount [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Equity risk
	Country of the market	SERBIA
	Prudential portfolio	Trading book
s033 r120 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Equity risk
	Country of the market	SERBIA
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s033 r120 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Equity risk
	Country of the market	SERBIA

| s033 r120 c020 | Positions in the instrument | Short position |
| | Prudential portfolio | Trading book |

s033 r120 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Equity risk
	Country of the market	SERBIA
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

s033 r120 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Equity risk
	Country of the market	SERBIA
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

s033 r120 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Equity risk
	Country of the market	SERBIA
	Positions in the instrument	Not applicable/All positions
	Prudential portfolio	Trading book

s033 r120 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Equity risk
	Country of the market	SERBIA
	Prudential portfolio	Trading book

s033 r120 c070	Metric	Total risk exposure amount [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Equity risk
	Country of the market	SERBIA
	Prudential portfolio	Trading book

s033 r130 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Options and warrants

s033 r130 c010	Approach	Scenario matrix approach	
	Type of risk	Equity risk	
	Country of the market	SERBIA	
	Positions in the instrument	Long position	
	Prudential portfolio	Trading book	
s033 r130 c020	Metric	Value used for market risk, gross [mi]	
	Base	Exposures	
	Main category	Options and warrants	
	Approach	Scenario matrix approach	
	Type of risk	Equity risk	
	Country of the market	SERBIA	
	Positions in the instrument	Short position	
	Prudential portfolio	Trading book	
s033 r130 c030	Metric	Value used for market risk, net [mi]	
	Base	Exposures	
	Main category	Options and warrants	
	Approach	Scenario matrix approach	
	Type of risk	Equity risk	
	Country of the market	SERBIA	
	Positions in the instrument	Long position	
	Prudential portfolio	Trading book	
s033 r130 c040	Metric	Value used for market risk, net [mi]	
	Base	Exposures	
	Main category	Options and warrants	
	Approach	Scenario matrix approach	
	Type of risk	Equity risk	
	Country of the market	SERBIA	
	Positions in the instrument	Short position	
	Prudential portfolio	Trading book	
s033 r130 c050	Metric	Value used for market risk, subject to capital charge [mi]	
	Base	Exposures	
	Main category	Options and warrants	
	Approach	Scenario matrix approach	
	Type of risk	Equity risk	
	Country of the market	SERBIA	
	Positions in the instrument	Not applicable/All positions	
	Prudential portfolio	Trading book	
s033 r130 c060	Metric	Own funds requirements [mi]	
	Base	Exposures	
	Main category	Options and warrants	
	Approach	Scenario matrix approach	
	Type of risk	Equity risk	
	Country of the market	SERBIA	

s033 r130 c060	Prudential portfolio		Trading book

s033 r130 c070	Metric		Total risk exposure amount [mi]
	Base		Exposures
	Main category		Options and warrants
	Approach		Scenario matrix approach
	Type of risk		Equity risk
	Country of the market		SERBIA
	Prudential portfolio		Trading book

s034 r010 c060	Metric		Own funds requirements [mi]
	Base		Exposures
	Main category		Instruments subject to market risk
	Approach		Standardised approach for equity risk
	Type of risk		Equity risk
	Country of the market		SWITZERLAND
	Prudential portfolio		Trading book

s034 r010 c070	Metric		Total risk exposure amount [mi]
	Base		Exposures
	Main category		Instruments subject to market risk
	Approach		Standardised approach for equity risk
	Type of risk		Equity risk
	Country of the market		SWITZERLAND
	Prudential portfolio		Trading book

s034 r020 c010	Metric		Value used for market risk, gross [mi]
	Base		Exposures
	Main category		Instruments subject to market risk
	Approach		Approach for general risk for equities
	Type of risk		General risk for equity instruments
	Country of the market		SWITZERLAND
	Positions in the instrument		Long position
	Prudential portfolio		Trading book

s034 r020 c020	Metric		Value used for market risk, gross [mi]
	Base		Exposures
	Main category		Instruments subject to market risk
	Approach		Approach for general risk for equities
	Type of risk		General risk for equity instruments
	Country of the market		SWITZERLAND
	Positions in the instrument		Short position
	Prudential portfolio		Trading book

s034 r020 c030	Metric		Value used for market risk, net [mi]
	Base		Exposures
	Main category		Instruments subject to market risk
	Approach		Approach for general risk for equities
	Type of risk		General risk for equity instruments

s034 r020 c030	Country of the market	SWITZERLAND
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

s034 r020 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	SWITZERLAND
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

s034 r020 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	SWITZERLAND
	Positions in the instrument	Not applicable/All positions
	Prudential portfolio	Trading book

s034 r020 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	SWITZERLAND
	Prudential portfolio	Trading book

s034 r021 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Derivatives
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	SWITZERLAND
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

s034 r021 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Derivatives
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	SWITZERLAND
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

| **s034 r022 c010** | Metric | Value used for market risk, gross [mi] |

s034 r022 c010	Base	Exposures	
	Main category	Assets and liabilities other than derivatives	
	Approach	Approach for general risk for equities	
	Type of risk	General risk for equity instruments	
	Country of the market	SWITZERLAND	
	Positions in the instrument	Long position	
	Prudential portfolio	Trading book	
s034 r022 c020	Metric	Value used for market risk, gross [mi]	
	Base	Exposures	
	Main category	Assets and liabilities other than derivatives	
	Approach	Approach for general risk for equities	
	Type of risk	General risk for equity instruments	
	Country of the market	SWITZERLAND	
	Positions in the instrument	Short position	
	Prudential portfolio	Trading book	
s034 r030 c010	Metric	Value used for market risk, gross [mi]	
	Base	Exposures	
	Main category	Stock index futures	
	Approach	Approach for general risk for equities	
	Type of risk	General risk for equity instruments	
	Country of the market	SWITZERLAND	
	Positions in the instrument	Long position	
	Prudential portfolio	Trading book	
s034 r030 c020	Metric	Value used for market risk, gross [mi]	
	Base	Exposures	
	Main category	Stock index futures	
	Approach	Approach for general risk for equities	
	Type of risk	General risk for equity instruments	
	Country of the market	SWITZERLAND	
	Positions in the instrument	Short position	
	Prudential portfolio	Trading book	
s034 r030 c030	Metric	Value used for market risk, net [mi]	
	Base	Exposures	
	Main category	Stock index futures	
	Approach	Approach for general risk for equities	
	Type of risk	General risk for equity instruments	
	Country of the market	SWITZERLAND	
	Positions in the instrument	Long position	
	Prudential portfolio	Trading book	
s034 r030 c040	Metric	Value used for market risk, net [mi]	
	Base	Exposures	
	Main category	Stock index futures	
	Approach	Approach for general risk for equities	

s034 r030 c040	Type of risk	General risk for equity instruments
	Country of the market	SWITZERLAND
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s034 r040 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk other than stock-index futures
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	SWITZERLAND
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s034 r040 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk other than stock-index futures
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	SWITZERLAND
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s034 r040 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments subject to market risk other than stock-index futures
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	SWITZERLAND
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s034 r040 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments subject to market risk other than stock-index futures
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	SWITZERLAND
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s034 r050 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for equities
	Type of risk	Specific risk for equity instruments
	Country of the market	SWITZERLAND
	Positions in the instrument	Long position

s034 r050 c010	Prudential portfolio	Trading book

s034 r050 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for equities
	Type of risk	Specific risk for equity instruments
	Country of the market	SWITZERLAND
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

s034 r050 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for equities
	Type of risk	Specific risk for equity instruments
	Country of the market	SWITZERLAND
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

s034 r050 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for equities
	Type of risk	Specific risk for equity instruments
	Country of the market	SWITZERLAND
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

s034 r050 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for equities
	Type of risk	Specific risk for equity instruments
	Country of the market	SWITZERLAND
	Positions in the instrument	Not applicable/All positions
	Prudential portfolio	Trading book

s034 r050 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for equities
	Type of risk	Specific risk for equity instruments
	Country of the market	SWITZERLAND
	Prudential portfolio	Trading book

s034 r080 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	CIUs

s034 r080 c010	Approach	Particular approach for CIUs reported as equity
	Type of risk	Market not look-through CIUs risk
	Country of the market	SWITZERLAND
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s034 r080 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	CIUs
	Approach	Particular approach for CIUs reported as equity
	Type of risk	Market not look-through CIUs risk
	Country of the market	SWITZERLAND
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s034 r080 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	CIUs
	Approach	Particular approach for CIUs reported as equity
	Type of risk	Market not look-through CIUs risk
	Country of the market	SWITZERLAND
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s034 r080 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	CIUs
	Approach	Particular approach for CIUs reported as equity
	Type of risk	Market not look-through CIUs risk
	Country of the market	SWITZERLAND
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s034 r080 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Base	Exposures
	Main category	CIUs
	Approach	Particular approach for CIUs reported as equity
	Type of risk	Market not look-through CIUs risk
	Country of the market	SWITZERLAND
	Positions in the instrument	Not applicable/All positions
	Prudential portfolio	Trading book
s034 r080 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	CIUs
	Approach	Particular approach for CIUs reported as equity
	Type of risk	Market not look-through CIUs risk
	Country of the market	SWITZERLAND

s034 r080 c060	Prudential portfolio		Trading book
s034 r090 c060	Metric		Own funds requirements [mi]
	Base		Exposures
	Main category		Options and warrants
	Approach		Approaches for options
	Type of risk		Equity risk
	Country of the market		SWITZERLAND
	Prudential portfolio		Trading book
s034 r100 c010	Metric		Value used for market risk, gross [mi]
	Base		Exposures
	Main category		Options and warrants
	Approach		Simplified method
	Type of risk		Equity risk
	Country of the market		SWITZERLAND
	Positions in the instrument		Long position
	Prudential portfolio		Trading book
s034 r100 c020	Metric		Value used for market risk, gross [mi]
	Base		Exposures
	Main category		Options and warrants
	Approach		Simplified method
	Type of risk		Equity risk
	Country of the market		SWITZERLAND
	Positions in the instrument		Short position
	Prudential portfolio		Trading book
s034 r100 c030	Metric		Value used for market risk, net [mi]
	Base		Exposures
	Main category		Options and warrants
	Approach		Simplified method
	Type of risk		Equity risk
	Country of the market		SWITZERLAND
	Positions in the instrument		Long position
	Prudential portfolio		Trading book
s034 r100 c040	Metric		Value used for market risk, net [mi]
	Base		Exposures
	Main category		Options and warrants
	Approach		Simplified method
	Type of risk		Equity risk
	Country of the market		SWITZERLAND
	Positions in the instrument		Short position
	Prudential portfolio		Trading book
s034 r100 c050	Metric		Value used for market risk, subject to capital charge [mi]
	Base		Exposures
	Main category		Options and warrants

s034 r100 c050	Approach	Simplified method
	Type of risk	Equity risk
	Country of the market	SWITZERLAND
	Positions in the instrument	Not applicable/All positions
	Prudential portfolio	Trading book
s034 r100 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Equity risk
	Country of the market	SWITZERLAND
	Prudential portfolio	Trading book
s034 r100 c070	Metric	Total risk exposure amount [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Equity risk
	Country of the market	SWITZERLAND
	Prudential portfolio	Trading book
s034 r110 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Equity risk
	Country of the market	SWITZERLAND
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s034 r110 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Equity risk
	Country of the market	SWITZERLAND
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s034 r110 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Equity risk
	Country of the market	SWITZERLAND
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

s034 r110 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Equity risk
	Country of the market	SWITZERLAND
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s034 r110 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Equity risk
	Country of the market	SWITZERLAND
	Positions in the instrument	Not applicable/All positions
	Prudential portfolio	Trading book
s034 r110 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Equity risk
	Country of the market	SWITZERLAND
	Prudential portfolio	Trading book
s034 r110 c070	Metric	Total risk exposure amount [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Equity risk
	Country of the market	SWITZERLAND
	Prudential portfolio	Trading book
s034 r120 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Equity risk
	Country of the market	SWITZERLAND
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s034 r120 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Equity risk

s034 r120 c020	Country of the market	SWITZERLAND
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s034 r120 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Equity risk
	Country of the market	SWITZERLAND
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s034 r120 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Equity risk
	Country of the market	SWITZERLAND
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s034 r120 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Equity risk
	Country of the market	SWITZERLAND
	Positions in the instrument	Not applicable/All positions
	Prudential portfolio	Trading book
s034 r120 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Equity risk
	Country of the market	SWITZERLAND
	Prudential portfolio	Trading book
s034 r120 c070	Metric	Total risk exposure amount [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Equity risk
	Country of the market	SWITZERLAND
	Prudential portfolio	Trading book
s034 r130 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures

s034 r130 c010	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Equity risk
	Country of the market	SWITZERLAND
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s034 r130 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Equity risk
	Country of the market	SWITZERLAND
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s034 r130 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Equity risk
	Country of the market	SWITZERLAND
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s034 r130 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Equity risk
	Country of the market	SWITZERLAND
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s034 r130 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Equity risk
	Country of the market	SWITZERLAND
	Positions in the instrument	Not applicable/All positions
	Prudential portfolio	Trading book
s034 r130 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Equity risk

| s034 r130 c060 | Country of the market | SWITZERLAND |
| | Prudential portfolio | Trading book |

s034 r130 c070	Metric	Total risk exposure amount [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Equity risk
	Country of the market	SWITZERLAND
	Prudential portfolio	Trading book

s035 r010 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Standardised approach for equity risk
	Type of risk	Equity risk
	Country of the market	TURKEY
	Prudential portfolio	Trading book

s035 r010 c070	Metric	Total risk exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Standardised approach for equity risk
	Type of risk	Equity risk
	Country of the market	TURKEY
	Prudential portfolio	Trading book

s035 r020 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	TURKEY
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

s035 r020 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	TURKEY
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

s035 r020 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for general risk for equities

s035 r020 c030	Type of risk	General risk for equity instruments
	Country of the market	TURKEY
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s035 r020 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	TURKEY
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s035 r020 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	TURKEY
	Positions in the instrument	Not applicable/All positions
	Prudential portfolio	Trading book
s035 r020 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	TURKEY
	Prudential portfolio	Trading book
s035 r021 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Derivatives
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	TURKEY
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s035 r021 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Derivatives
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	TURKEY
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

s035 r022 c010		
	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Assets and liabilities other than derivatives
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	TURKEY
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

s035 r022 c020		
	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Assets and liabilities other than derivatives
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	TURKEY
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

s035 r030 c010		
	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Stock index futures
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	TURKEY
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

s035 r030 c020		
	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Stock index futures
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	TURKEY
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

s035 r030 c030		
	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Stock index futures
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	TURKEY
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

s035 r030 c040		
	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Stock index futures

s035 r030 c040	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	TURKEY
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s035 r040 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk other than stock-index futures
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	TURKEY
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s035 r040 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk other than stock-index futures
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	TURKEY
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s035 r040 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments subject to market risk other than stock-index futures
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	TURKEY
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s035 r040 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments subject to market risk other than stock-index futures
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	TURKEY
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s035 r050 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for equities
	Type of risk	Specific risk for equity instruments
	Country of the market	TURKEY

s035 r050 c010	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s035 r050 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for equities
	Type of risk	Specific risk for equity instruments
	Country of the market	TURKEY
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s035 r050 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for equities
	Type of risk	Specific risk for equity instruments
	Country of the market	TURKEY
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s035 r050 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for equities
	Type of risk	Specific risk for equity instruments
	Country of the market	TURKEY
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s035 r050 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for equities
	Type of risk	Specific risk for equity instruments
	Country of the market	TURKEY
	Positions in the instrument	Not applicable/All positions
	Prudential portfolio	Trading book
s035 r050 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for equities
	Type of risk	Specific risk for equity instruments
	Country of the market	TURKEY
	Prudential portfolio	Trading book
s035 r080 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures

s035 r080 c010	Main category	CIUs
	Approach	Particular approach for CIUs reported as equity
	Type of risk	Market not look-through CIUs risk
	Country of the market	TURKEY
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s035 r080 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	CIUs
	Approach	Particular approach for CIUs reported as equity
	Type of risk	Market not look-through CIUs risk
	Country of the market	TURKEY
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s035 r080 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	CIUs
	Approach	Particular approach for CIUs reported as equity
	Type of risk	Market not look-through CIUs risk
	Country of the market	TURKEY
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s035 r080 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	CIUs
	Approach	Particular approach for CIUs reported as equity
	Type of risk	Market not look-through CIUs risk
	Country of the market	TURKEY
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s035 r080 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Base	Exposures
	Main category	CIUs
	Approach	Particular approach for CIUs reported as equity
	Type of risk	Market not look-through CIUs risk
	Country of the market	TURKEY
	Positions in the instrument	Not applicable/All positions
	Prudential portfolio	Trading book
s035 r080 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	CIUs
	Approach	Particular approach for CIUs reported as equity
	Type of risk	Market not look-through CIUs risk

s035 r080 c060	Country of the market	TURKEY
	Prudential portfolio	Trading book

s035 r090 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Approaches for options
	Type of risk	Equity risk
	Country of the market	TURKEY
	Prudential portfolio	Trading book

s035 r100 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Equity risk
	Country of the market	TURKEY
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

s035 r100 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Equity risk
	Country of the market	TURKEY
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

s035 r100 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Equity risk
	Country of the market	TURKEY
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

s035 r100 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Equity risk
	Country of the market	TURKEY
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

s035 r100 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Base	Exposures

s035 r100 c050		
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Equity risk
	Country of the market	TURKEY
	Positions in the instrument	Not applicable/All positions
	Prudential portfolio	Trading book

s035 r100 c060		
	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Equity risk
	Country of the market	TURKEY
	Prudential portfolio	Trading book

s035 r100 c070		
	Metric	Total risk exposure amount [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Equity risk
	Country of the market	TURKEY
	Prudential portfolio	Trading book

s035 r110 c010		
	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Equity risk
	Country of the market	TURKEY
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

s035 r110 c020		
	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Equity risk
	Country of the market	TURKEY
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

s035 r110 c030		
	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Equity risk
	Country of the market	TURKEY
	Positions in the instrument	Long position

s035 r110 c030	Prudential portfolio		Trading book
s035 r110 c040	Metric		Value used for market risk, net [mi]
	Base		Exposures
	Main category		Options and warrants
	Approach		Delta plus approach, additional requirements for gamma risk
	Type of risk		Equity risk
	Country of the market		TURKEY
	Positions in the instrument		Short position
	Prudential portfolio		Trading book
s035 r110 c050	Metric		Value used for market risk, subject to capital charge [mi]
	Base		Exposures
	Main category		Options and warrants
	Approach		Delta plus approach, additional requirements for gamma risk
	Type of risk		Equity risk
	Country of the market		TURKEY
	Positions in the instrument		Not applicable/All positions
	Prudential portfolio		Trading book
s035 r110 c060	Metric		Own funds requirements [mi]
	Base		Exposures
	Main category		Options and warrants
	Approach		Delta plus approach, additional requirements for gamma risk
	Type of risk		Equity risk
	Country of the market		TURKEY
	Prudential portfolio		Trading book
s035 r110 c070	Metric		Total risk exposure amount [mi]
	Base		Exposures
	Main category		Options and warrants
	Approach		Delta plus approach, additional requirements for gamma risk
	Type of risk		Equity risk
	Country of the market		TURKEY
	Prudential portfolio		Trading book
s035 r120 c010	Metric		Value used for market risk, gross [mi]
	Base		Exposures
	Main category		Options and warrants
	Approach		Delta plus approach, additional requirements for vega risk
	Type of risk		Equity risk
	Country of the market		TURKEY
	Positions in the instrument		Long position
	Prudential portfolio		Trading book
s035 r120 c020	Metric		Value used for market risk, gross [mi]
	Base		Exposures
	Main category		Options and warrants
	Approach		Delta plus approach, additional requirements for vega risk

s035 r120 c020	Type of risk	Equity risk
	Country of the market	TURKEY
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s035 r120 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Equity risk
	Country of the market	TURKEY
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s035 r120 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Equity risk
	Country of the market	TURKEY
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s035 r120 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Equity risk
	Country of the market	TURKEY
	Positions in the instrument	Not applicable/All positions
	Prudential portfolio	Trading book
s035 r120 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Equity risk
	Country of the market	TURKEY
	Prudential portfolio	Trading book
s035 r120 c070	Metric	Total risk exposure amount [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Equity risk
	Country of the market	TURKEY
	Prudential portfolio	Trading book
s035 r130 c010	Metric	Value used for market risk, gross [mi]

s035 r130 c010

Base	Exposures
Main category	Options and warrants
Approach	Scenario matrix approach
Type of risk	Equity risk
Country of the market	TURKEY
Positions in the instrument	Long position
Prudential portfolio	Trading book

s035 r130 c020

Metric	Value used for market risk, gross [mi]
Base	Exposures
Main category	Options and warrants
Approach	Scenario matrix approach
Type of risk	Equity risk
Country of the market	TURKEY
Positions in the instrument	Short position
Prudential portfolio	Trading book

s035 r130 c030

Metric	Value used for market risk, net [mi]
Base	Exposures
Main category	Options and warrants
Approach	Scenario matrix approach
Type of risk	Equity risk
Country of the market	TURKEY
Positions in the instrument	Long position
Prudential portfolio	Trading book

s035 r130 c040

Metric	Value used for market risk, net [mi]
Base	Exposures
Main category	Options and warrants
Approach	Scenario matrix approach
Type of risk	Equity risk
Country of the market	TURKEY
Positions in the instrument	Short position
Prudential portfolio	Trading book

s035 r130 c050

Metric	Value used for market risk, subject to capital charge [mi]
Base	Exposures
Main category	Options and warrants
Approach	Scenario matrix approach
Type of risk	Equity risk
Country of the market	TURKEY
Positions in the instrument	Not applicable/All positions
Prudential portfolio	Trading book

s035 r130 c060

Metric	Own funds requirements [mi]
Base	Exposures
Main category	Options and warrants
Approach	Scenario matrix approach

s035 r130 c060	Type of risk	Equity risk
	Country of the market	TURKEY
	Prudential portfolio	Trading book

s035 r130 c070	Metric	Total risk exposure amount [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Equity risk
	Country of the market	TURKEY
	Prudential portfolio	Trading book

s036 r010 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Standardised approach for equity risk
	Type of risk	Equity risk
	Country of the market	UKRAINE
	Prudential portfolio	Trading book

s036 r010 c070	Metric	Total risk exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Standardised approach for equity risk
	Type of risk	Equity risk
	Country of the market	UKRAINE
	Prudential portfolio	Trading book

s036 r020 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	UKRAINE
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

s036 r020 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	UKRAINE
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

s036 r020 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments subject to market risk

s036 r020 c030	Approach	Approach for general risk for equities	
	Type of risk	General risk for equity instruments	
	Country of the market	UKRAINE	
	Positions in the instrument	Long position	
	Prudential portfolio	Trading book	
s036 r020 c040	Metric	Value used for market risk, net [mi]	
	Base	Exposures	
	Main category	Instruments subject to market risk	
	Approach	Approach for general risk for equities	
	Type of risk	General risk for equity instruments	
	Country of the market	UKRAINE	
	Positions in the instrument	Short position	
	Prudential portfolio	Trading book	
s036 r020 c050	Metric	Value used for market risk, subject to capital charge [mi]	
	Base	Exposures	
	Main category	Instruments subject to market risk	
	Approach	Approach for general risk for equities	
	Type of risk	General risk for equity instruments	
	Country of the market	UKRAINE	
	Positions in the instrument	Not applicable/All positions	
	Prudential portfolio	Trading book	
s036 r020 c060	Metric	Own funds requirements [mi]	
	Base	Exposures	
	Main category	Instruments subject to market risk	
	Approach	Approach for general risk for equities	
	Type of risk	General risk for equity instruments	
	Country of the market	UKRAINE	
	Prudential portfolio	Trading book	
s036 r021 c010	Metric	Value used for market risk, gross [mi]	
	Base	Exposures	
	Main category	Derivatives	
	Approach	Approach for general risk for equities	
	Type of risk	General risk for equity instruments	
	Country of the market	UKRAINE	
	Positions in the instrument	Long position	
	Prudential portfolio	Trading book	
s036 r021 c020	Metric	Value used for market risk, gross [mi]	
	Base	Exposures	
	Main category	Derivatives	
	Approach	Approach for general risk for equities	
	Type of risk	General risk for equity instruments	
	Country of the market	UKRAINE	
	Positions in the instrument	Short position	

s036 r021 c020	Prudential portfolio		Trading book
s036 r022 c010	Metric		Value used for market risk, gross [mi]
	Base		Exposures
	Main category		Assets and liabilities other than derivatives
	Approach		Approach for general risk for equities
	Type of risk		General risk for equity instruments
	Country of the market		UKRAINE
	Positions in the instrument		Long position
	Prudential portfolio		Trading book
s036 r022 c020	Metric		Value used for market risk, gross [mi]
	Base		Exposures
	Main category		Assets and liabilities other than derivatives
	Approach		Approach for general risk for equities
	Type of risk		General risk for equity instruments
	Country of the market		UKRAINE
	Positions in the instrument		Short position
	Prudential portfolio		Trading book
s036 r030 c010	Metric		Value used for market risk, gross [mi]
	Base		Exposures
	Main category		Stock index futures
	Approach		Approach for general risk for equities
	Type of risk		General risk for equity instruments
	Country of the market		UKRAINE
	Positions in the instrument		Long position
	Prudential portfolio		Trading book
s036 r030 c020	Metric		Value used for market risk, gross [mi]
	Base		Exposures
	Main category		Stock index futures
	Approach		Approach for general risk for equities
	Type of risk		General risk for equity instruments
	Country of the market		UKRAINE
	Positions in the instrument		Short position
	Prudential portfolio		Trading book
s036 r030 c030	Metric		Value used for market risk, net [mi]
	Base		Exposures
	Main category		Stock index futures
	Approach		Approach for general risk for equities
	Type of risk		General risk for equity instruments
	Country of the market		UKRAINE
	Positions in the instrument		Long position
	Prudential portfolio		Trading book
s036 r030 c040	Metric		Value used for market risk, net [mi]
	Base		Exposures

s036 r030 c040	Main category	Stock index futures
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	UKRAINE
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s036 r040 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk other than stock-index futures
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	UKRAINE
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s036 r040 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk other than stock-index futures
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	UKRAINE
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s036 r040 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments subject to market risk other than stock-index futures
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	UKRAINE
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s036 r040 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments subject to market risk other than stock-index futures
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	UKRAINE
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s036 r050 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for equities
	Type of risk	Specific risk for equity instruments

s036 r050 c010	Country of the market	UKRAINE
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

s036 r050 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for equities
	Type of risk	Specific risk for equity instruments
	Country of the market	UKRAINE
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

s036 r050 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for equities
	Type of risk	Specific risk for equity instruments
	Country of the market	UKRAINE
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

s036 r050 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for equities
	Type of risk	Specific risk for equity instruments
	Country of the market	UKRAINE
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

s036 r050 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for equities
	Type of risk	Specific risk for equity instruments
	Country of the market	UKRAINE
	Positions in the instrument	Not applicable/All positions
	Prudential portfolio	Trading book

s036 r050 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for equities
	Type of risk	Specific risk for equity instruments
	Country of the market	UKRAINE
	Prudential portfolio	Trading book

| s036 r080 c010 | Metric | Value used for market risk, gross [mi] |

s036 r080 c010	Base	Exposures
	Main category	CIUs
	Approach	Particular approach for CIUs reported as equity
	Type of risk	Market not look-through CIUs risk
	Country of the market	UKRAINE
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s036 r080 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	CIUs
	Approach	Particular approach for CIUs reported as equity
	Type of risk	Market not look-through CIUs risk
	Country of the market	UKRAINE
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s036 r080 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	CIUs
	Approach	Particular approach for CIUs reported as equity
	Type of risk	Market not look-through CIUs risk
	Country of the market	UKRAINE
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s036 r080 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	CIUs
	Approach	Particular approach for CIUs reported as equity
	Type of risk	Market not look-through CIUs risk
	Country of the market	UKRAINE
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s036 r080 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Base	Exposures
	Main category	CIUs
	Approach	Particular approach for CIUs reported as equity
	Type of risk	Market not look-through CIUs risk
	Country of the market	UKRAINE
	Positions in the instrument	Not applicable/All positions
	Prudential portfolio	Trading book
s036 r080 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	CIUs
	Approach	Particular approach for CIUs reported as equity

s036 r080 c060	Type of risk	Market not look-through CIUs risk
	Country of the market	UKRAINE
	Prudential portfolio	Trading book
s036 r090 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Approaches for options
	Type of risk	Equity risk
	Country of the market	UKRAINE
	Prudential portfolio	Trading book
s036 r100 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Equity risk
	Country of the market	UKRAINE
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s036 r100 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Equity risk
	Country of the market	UKRAINE
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s036 r100 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Equity risk
	Country of the market	UKRAINE
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s036 r100 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Equity risk
	Country of the market	UKRAINE
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s036 r100 c050	Metric	Value used for market risk, subject to capital charge [mi]

s036 r100 c050	Base	Exposures
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Equity risk
	Country of the market	UKRAINE
	Positions in the instrument	Not applicable/All positions
	Prudential portfolio	Trading book
s036 r100 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Equity risk
	Country of the market	UKRAINE
	Prudential portfolio	Trading book
s036 r100 c070	Metric	Total risk exposure amount [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Equity risk
	Country of the market	UKRAINE
	Prudential portfolio	Trading book
s036 r110 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Equity risk
	Country of the market	UKRAINE
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s036 r110 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Equity risk
	Country of the market	UKRAINE
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s036 r110 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Equity risk
	Country of the market	UKRAINE

s036 r110 c030	Positions in the instrument	Long position
	Prudential portfolio	Trading book

s036 r110 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Equity risk
	Country of the market	UKRAINE
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

s036 r110 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Equity risk
	Country of the market	UKRAINE
	Positions in the instrument	Not applicable/All positions
	Prudential portfolio	Trading book

s036 r110 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Equity risk
	Country of the market	UKRAINE
	Prudential portfolio	Trading book

s036 r110 c070	Metric	Total risk exposure amount [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Equity risk
	Country of the market	UKRAINE
	Prudential portfolio	Trading book

s036 r120 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Equity risk
	Country of the market	UKRAINE
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

s036 r120 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Options and warrants

s036 r120 c020	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Equity risk
	Country of the market	UKRAINE
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s036 r120 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Equity risk
	Country of the market	UKRAINE
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s036 r120 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Equity risk
	Country of the market	UKRAINE
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s036 r120 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Equity risk
	Country of the market	UKRAINE
	Positions in the instrument	Not applicable/All positions
	Prudential portfolio	Trading book
s036 r120 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Equity risk
	Country of the market	UKRAINE
	Prudential portfolio	Trading book
s036 r120 c070	Metric	Total risk exposure amount [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Equity risk
	Country of the market	UKRAINE
	Prudential portfolio	Trading book

s036 r130 c010

Metric	Value used for market risk, gross [mi]
Base	Exposures
Main category	Options and warrants
Approach	Scenario matrix approach
Type of risk	Equity risk
Country of the market	UKRAINE
Positions in the instrument	Long position
Prudential portfolio	Trading book

s036 r130 c020

Metric	Value used for market risk, gross [mi]
Base	Exposures
Main category	Options and warrants
Approach	Scenario matrix approach
Type of risk	Equity risk
Country of the market	UKRAINE
Positions in the instrument	Short position
Prudential portfolio	Trading book

s036 r130 c030

Metric	Value used for market risk, net [mi]
Base	Exposures
Main category	Options and warrants
Approach	Scenario matrix approach
Type of risk	Equity risk
Country of the market	UKRAINE
Positions in the instrument	Long position
Prudential portfolio	Trading book

s036 r130 c040

Metric	Value used for market risk, net [mi]
Base	Exposures
Main category	Options and warrants
Approach	Scenario matrix approach
Type of risk	Equity risk
Country of the market	UKRAINE
Positions in the instrument	Short position
Prudential portfolio	Trading book

s036 r130 c050

Metric	Value used for market risk, subject to capital charge [mi]
Base	Exposures
Main category	Options and warrants
Approach	Scenario matrix approach
Type of risk	Equity risk
Country of the market	UKRAINE
Positions in the instrument	Not applicable/All positions
Prudential portfolio	Trading book

s036 r130 c060

Metric	Own funds requirements [mi]
Base	Exposures
Main category	Options and warrants

s036 r130 c060	Approach	Scenario matrix approach
	Type of risk	Equity risk
	Country of the market	UKRAINE
	Prudential portfolio	Trading book
s036 r130 c070	Metric	Total risk exposure amount [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Equity risk
	Country of the market	UKRAINE
	Prudential portfolio	Trading book
s037 r010 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Standardised approach for equity risk
	Type of risk	Equity risk
	Country of the market	UNITED STATES
	Prudential portfolio	Trading book
s037 r010 c070	Metric	Total risk exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Standardised approach for equity risk
	Type of risk	Equity risk
	Country of the market	UNITED STATES
	Prudential portfolio	Trading book
s037 r020 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	UNITED STATES
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s037 r020 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	UNITED STATES
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s037 r020 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures

s037 r020 c030	Main category	Instruments subject to market risk
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	UNITED STATES
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s037 r020 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	UNITED STATES
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s037 r020 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	UNITED STATES
	Positions in the instrument	Not applicable/All positions
	Prudential portfolio	Trading book
s037 r020 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	UNITED STATES
	Prudential portfolio	Trading book
s037 r021 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Derivatives
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	UNITED STATES
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s037 r021 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Derivatives
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	UNITED STATES

s037 r021 c020	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s037 r022 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Assets and liabilities other than derivatives
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	UNITED STATES
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s037 r022 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Assets and liabilities other than derivatives
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	UNITED STATES
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s037 r030 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Stock index futures
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	UNITED STATES
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s037 r030 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Stock index futures
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	UNITED STATES
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s037 r030 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Stock index futures
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	UNITED STATES
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s037 r030 c040	Metric	Value used for market risk, net [mi]

s037 r030 c040	Base	Exposures
	Main category	Stock index futures
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	UNITED STATES
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s037 r040 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk other than stock-index futures
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	UNITED STATES
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s037 r040 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk other than stock-index futures
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	UNITED STATES
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s037 r040 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments subject to market risk other than stock-index futures
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	UNITED STATES
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s037 r040 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments subject to market risk other than stock-index futures
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	UNITED STATES
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s037 r050 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for equities

s037 r050 c010		
	Type of risk	Specific risk for equity instruments
	Country of the market	UNITED STATES
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

s037 r050 c020		
	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for equities
	Type of risk	Specific risk for equity instruments
	Country of the market	UNITED STATES
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

s037 r050 c030		
	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for equities
	Type of risk	Specific risk for equity instruments
	Country of the market	UNITED STATES
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

s037 r050 c040		
	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for equities
	Type of risk	Specific risk for equity instruments
	Country of the market	UNITED STATES
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

s037 r050 c050		
	Metric	Value used for market risk, subject to capital charge [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for equities
	Type of risk	Specific risk for equity instruments
	Country of the market	UNITED STATES
	Positions in the instrument	Not applicable/All positions
	Prudential portfolio	Trading book

s037 r050 c060		
	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for equities
	Type of risk	Specific risk for equity instruments
	Country of the market	UNITED STATES
	Prudential portfolio	Trading book

s037 r080 c010

Metric	Value used for market risk, gross [mi]
Base	Exposures
Main category	CIUs
Approach	Particular approach for CIUs reported as equity
Type of risk	Market not look-through CIUs risk
Country of the market	UNITED STATES
Positions in the instrument	Long position
Prudential portfolio	Trading book

s037 r080 c020

Metric	Value used for market risk, gross [mi]
Base	Exposures
Main category	CIUs
Approach	Particular approach for CIUs reported as equity
Type of risk	Market not look-through CIUs risk
Country of the market	UNITED STATES
Positions in the instrument	Short position
Prudential portfolio	Trading book

s037 r080 c030

Metric	Value used for market risk, net [mi]
Base	Exposures
Main category	CIUs
Approach	Particular approach for CIUs reported as equity
Type of risk	Market not look-through CIUs risk
Country of the market	UNITED STATES
Positions in the instrument	Long position
Prudential portfolio	Trading book

s037 r080 c040

Metric	Value used for market risk, net [mi]
Base	Exposures
Main category	CIUs
Approach	Particular approach for CIUs reported as equity
Type of risk	Market not look-through CIUs risk
Country of the market	UNITED STATES
Positions in the instrument	Short position
Prudential portfolio	Trading book

s037 r080 c050

Metric	Value used for market risk, subject to capital charge [mi]
Base	Exposures
Main category	CIUs
Approach	Particular approach for CIUs reported as equity
Type of risk	Market not look-through CIUs risk
Country of the market	UNITED STATES
Positions in the instrument	Not applicable/All positions
Prudential portfolio	Trading book

s037 r080 c060

Metric	Own funds requirements [mi]
Base	Exposures
Main category	CIUs

s037 r080 c060	Approach	Particular approach for CIUs reported as equity
	Type of risk	Market not look-through CIUs risk
	Country of the market	UNITED STATES
	Prudential portfolio	Trading book
s037 r090 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Approaches for options
	Type of risk	Equity risk
	Country of the market	UNITED STATES
	Prudential portfolio	Trading book
s037 r100 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Equity risk
	Country of the market	UNITED STATES
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s037 r100 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Equity risk
	Country of the market	UNITED STATES
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s037 r100 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Equity risk
	Country of the market	UNITED STATES
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s037 r100 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Equity risk
	Country of the market	UNITED STATES
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

s037 r100 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Equity risk
	Country of the market	UNITED STATES
	Positions in the instrument	Not applicable/All positions
	Prudential portfolio	Trading book
s037 r100 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Equity risk
	Country of the market	UNITED STATES
	Prudential portfolio	Trading book
s037 r100 c070	Metric	Total risk exposure amount [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Equity risk
	Country of the market	UNITED STATES
	Prudential portfolio	Trading book
s037 r110 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Equity risk
	Country of the market	UNITED STATES
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s037 r110 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Equity risk
	Country of the market	UNITED STATES
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s037 r110 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Equity risk

s037 r110 c030	Country of the market	UNITED STATES
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

s037 r110 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Equity risk
	Country of the market	UNITED STATES
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

s037 r110 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Equity risk
	Country of the market	UNITED STATES
	Positions in the instrument	Not applicable/All positions
	Prudential portfolio	Trading book

s037 r110 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Equity risk
	Country of the market	UNITED STATES
	Prudential portfolio	Trading book

s037 r110 c070	Metric	Total risk exposure amount [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Equity risk
	Country of the market	UNITED STATES
	Prudential portfolio	Trading book

s037 r120 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Equity risk
	Country of the market	UNITED STATES
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

| **s037 r120 c020** | Metric | Value used for market risk, gross [mi] |
| | Base | Exposures |

s037 r120 c020	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Equity risk
	Country of the market	UNITED STATES
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s037 r120 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Equity risk
	Country of the market	UNITED STATES
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s037 r120 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Equity risk
	Country of the market	UNITED STATES
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s037 r120 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Equity risk
	Country of the market	UNITED STATES
	Positions in the instrument	Not applicable/All positions
	Prudential portfolio	Trading book
s037 r120 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Equity risk
	Country of the market	UNITED STATES
	Prudential portfolio	Trading book
s037 r120 c070	Metric	Total risk exposure amount [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Equity risk
	Country of the market	UNITED STATES

s037 r120 c070	Prudential portfolio	Trading book
s037 r130 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Equity risk
	Country of the market	UNITED STATES
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s037 r130 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Equity risk
	Country of the market	UNITED STATES
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s037 r130 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Equity risk
	Country of the market	UNITED STATES
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s037 r130 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Equity risk
	Country of the market	UNITED STATES
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s037 r130 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Equity risk
	Country of the market	UNITED STATES
	Positions in the instrument	Not applicable/All positions
	Prudential portfolio	Trading book
s037 r130 c060	Metric	Own funds requirements [mi]
	Base	Exposures

s037 r130 c060	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Equity risk
	Country of the market	UNITED STATES
	Prudential portfolio	Trading book
s037 r130 c070	Metric	Total risk exposure amount [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Equity risk
	Country of the market	UNITED STATES
	Prudential portfolio	Trading book
s038 r010 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Standardised approach for equity risk
	Type of risk	Equity risk
	Country of the market	Countries not relevant for MKR purposes
	Prudential portfolio	Trading book
s038 r010 c070	Metric	Total risk exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Standardised approach for equity risk
	Type of risk	Equity risk
	Country of the market	Countries not relevant for MKR purposes
	Prudential portfolio	Trading book
s038 r020 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	Countries not relevant for MKR purposes
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s038 r020 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	Countries not relevant for MKR purposes
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s038 r020 c030	Metric	Value used for market risk, net [mi]

s038 r020 c030

Base	Exposures
Main category	Instruments subject to market risk
Approach	Approach for general risk for equities
Type of risk	General risk for equity instruments
Country of the market	Countries not relevant for MKR purposes
Positions in the instrument	Long position
Prudential portfolio	Trading book

s038 r020 c040

Metric	Value used for market risk, net [mi]
Base	Exposures
Main category	Instruments subject to market risk
Approach	Approach for general risk for equities
Type of risk	General risk for equity instruments
Country of the market	Countries not relevant for MKR purposes
Positions in the instrument	Short position
Prudential portfolio	Trading book

s038 r020 c050

Metric	Value used for market risk, subject to capital charge [mi]
Base	Exposures
Main category	Instruments subject to market risk
Approach	Approach for general risk for equities
Type of risk	General risk for equity instruments
Country of the market	Countries not relevant for MKR purposes
Positions in the instrument	Not applicable/All positions
Prudential portfolio	Trading book

s038 r020 c060

Metric	Own funds requirements [mi]
Base	Exposures
Main category	Instruments subject to market risk
Approach	Approach for general risk for equities
Type of risk	General risk for equity instruments
Country of the market	Countries not relevant for MKR purposes
Prudential portfolio	Trading book

s038 r021 c010

Metric	Value used for market risk, gross [mi]
Base	Exposures
Main category	Derivatives
Approach	Approach for general risk for equities
Type of risk	General risk for equity instruments
Country of the market	Countries not relevant for MKR purposes
Positions in the instrument	Long position
Prudential portfolio	Trading book

s038 r021 c020

Metric	Value used for market risk, gross [mi]
Base	Exposures
Main category	Derivatives
Approach	Approach for general risk for equities
Type of risk	General risk for equity instruments

s038 r021 c020	Country of the market	Countries not relevant for MKR purposes
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s038 r022 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Assets and liabilities other than derivatives
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	Countries not relevant for MKR purposes
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s038 r022 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Assets and liabilities other than derivatives
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	Countries not relevant for MKR purposes
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s038 r030 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Stock index futures
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	Countries not relevant for MKR purposes
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s038 r030 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Stock index futures
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	Countries not relevant for MKR purposes
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s038 r030 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Stock index futures
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	Countries not relevant for MKR purposes
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

s038 r030 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Stock index futures
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	Countries not relevant for MKR purposes
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s038 r040 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk other than stock-index futures
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	Countries not relevant for MKR purposes
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s038 r040 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk other than stock-index futures
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	Countries not relevant for MKR purposes
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s038 r040 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments subject to market risk other than stock-index futures
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	Countries not relevant for MKR purposes
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s038 r040 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments subject to market risk other than stock-index futures
	Approach	Approach for general risk for equities
	Type of risk	General risk for equity instruments
	Country of the market	Countries not relevant for MKR purposes
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s038 r050 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk

s038 r050 c010	Approach	Approach for specific risk for equities
	Type of risk	Specific risk for equity instruments
	Country of the market	Countries not relevant for MKR purposes
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s038 r050 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for equities
	Type of risk	Specific risk for equity instruments
	Country of the market	Countries not relevant for MKR purposes
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s038 r050 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for equities
	Type of risk	Specific risk for equity instruments
	Country of the market	Countries not relevant for MKR purposes
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s038 r050 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for equities
	Type of risk	Specific risk for equity instruments
	Country of the market	Countries not relevant for MKR purposes
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s038 r050 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for equities
	Type of risk	Specific risk for equity instruments
	Country of the market	Countries not relevant for MKR purposes
	Positions in the instrument	Not applicable/All positions
	Prudential portfolio	Trading book
s038 r050 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Approach for specific risk for equities
	Type of risk	Specific risk for equity instruments
	Country of the market	Countries not relevant for MKR purposes

s038 r050 c060	Prudential portfolio		Trading book
s038 r080 c010	Metric		Value used for market risk, gross [mi]
	Base		Exposures
	Main category		CIUs
	Approach		Particular approach for CIUs reported as equity
	Type of risk		Market not look-through CIUs risk
	Country of the market		Countries not relevant for MKR purposes
	Positions in the instrument		Long position
	Prudential portfolio		Trading book
s038 r080 c020	Metric		Value used for market risk, gross [mi]
	Base		Exposures
	Main category		CIUs
	Approach		Particular approach for CIUs reported as equity
	Type of risk		Market not look-through CIUs risk
	Country of the market		Countries not relevant for MKR purposes
	Positions in the instrument		Short position
	Prudential portfolio		Trading book
s038 r080 c030	Metric		Value used for market risk, net [mi]
	Base		Exposures
	Main category		CIUs
	Approach		Particular approach for CIUs reported as equity
	Type of risk		Market not look-through CIUs risk
	Country of the market		Countries not relevant for MKR purposes
	Positions in the instrument		Long position
	Prudential portfolio		Trading book
s038 r080 c040	Metric		Value used for market risk, net [mi]
	Base		Exposures
	Main category		CIUs
	Approach		Particular approach for CIUs reported as equity
	Type of risk		Market not look-through CIUs risk
	Country of the market		Countries not relevant for MKR purposes
	Positions in the instrument		Short position
	Prudential portfolio		Trading book
s038 r080 c050	Metric		Value used for market risk, subject to capital charge [mi]
	Base		Exposures
	Main category		CIUs
	Approach		Particular approach for CIUs reported as equity
	Type of risk		Market not look-through CIUs risk
	Country of the market		Countries not relevant for MKR purposes
	Positions in the instrument		Not applicable/All positions
	Prudential portfolio		Trading book
s038 r080 c060	Metric		Own funds requirements [mi]
	Base		Exposures

s038 r080 c060	Main category	CIUs
	Approach	Particular approach for CIUs reported as equity
	Type of risk	Market not look-through CIUs risk
	Country of the market	Countries not relevant for MKR purposes
	Prudential portfolio	Trading book
s038 r090 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Approaches for options
	Type of risk	Equity risk
	Country of the market	Countries not relevant for MKR purposes
	Prudential portfolio	Trading book
s038 r100 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Equity risk
	Country of the market	Countries not relevant for MKR purposes
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s038 r100 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Equity risk
	Country of the market	Countries not relevant for MKR purposes
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s038 r100 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Equity risk
	Country of the market	Countries not relevant for MKR purposes
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s038 r100 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Equity risk
	Country of the market	Countries not relevant for MKR purposes
	Positions in the instrument	Short position

s038 r100 c040	Prudential portfolio		Trading book

s038 r100 c050	Metric		Value used for market risk, subject to capital charge [mi]
	Base		Exposures
	Main category		Options and warrants
	Approach		Simplified method
	Type of risk		Equity risk
	Country of the market		Countries not relevant for MKR purposes
	Positions in the instrument		Not applicable/All positions
	Prudential portfolio		Trading book

s038 r100 c060	Metric		Own funds requirements [mi]
	Base		Exposures
	Main category		Options and warrants
	Approach		Simplified method
	Type of risk		Equity risk
	Country of the market		Countries not relevant for MKR purposes
	Prudential portfolio		Trading book

s038 r100 c070	Metric		Total risk exposure amount [mi]
	Base		Exposures
	Main category		Options and warrants
	Approach		Simplified method
	Type of risk		Equity risk
	Country of the market		Countries not relevant for MKR purposes
	Prudential portfolio		Trading book

s038 r110 c010	Metric		Value used for market risk, gross [mi]
	Base		Exposures
	Main category		Options and warrants
	Approach		Delta plus approach, additional requirements for gamma risk
	Type of risk		Equity risk
	Country of the market		Countries not relevant for MKR purposes
	Positions in the instrument		Long position
	Prudential portfolio		Trading book

s038 r110 c020	Metric		Value used for market risk, gross [mi]
	Base		Exposures
	Main category		Options and warrants
	Approach		Delta plus approach, additional requirements for gamma risk
	Type of risk		Equity risk
	Country of the market		Countries not relevant for MKR purposes
	Positions in the instrument		Short position
	Prudential portfolio		Trading book

s038 r110 c030	Metric		Value used for market risk, net [mi]
	Base		Exposures
	Main category		Options and warrants
	Approach		Delta plus approach, additional requirements for gamma risk

s038 r110 c030	Type of risk	Equity risk
	Country of the market	Countries not relevant for MKR purposes
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s038 r110 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Equity risk
	Country of the market	Countries not relevant for MKR purposes
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s038 r110 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Equity risk
	Country of the market	Countries not relevant for MKR purposes
	Positions in the instrument	Not applicable/All positions
	Prudential portfolio	Trading book
s038 r110 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Equity risk
	Country of the market	Countries not relevant for MKR purposes
	Prudential portfolio	Trading book
s038 r110 c070	Metric	Total risk exposure amount [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Equity risk
	Country of the market	Countries not relevant for MKR purposes
	Prudential portfolio	Trading book
s038 r120 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Equity risk
	Country of the market	Countries not relevant for MKR purposes
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s038 r120 c020	Metric	Value used for market risk, gross [mi]

s038 r120 c020	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Equity risk
	Country of the market	Countries not relevant for MKR purposes
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s038 r120 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Equity risk
	Country of the market	Countries not relevant for MKR purposes
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
s038 r120 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Equity risk
	Country of the market	Countries not relevant for MKR purposes
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
s038 r120 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Equity risk
	Country of the market	Countries not relevant for MKR purposes
	Positions in the instrument	Not applicable/All positions
	Prudential portfolio	Trading book
s038 r120 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Equity risk
	Country of the market	Countries not relevant for MKR purposes
	Prudential portfolio	Trading book
s038 r120 c070	Metric	Total risk exposure amount [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Equity risk

s038 r120 c070	Country of the market	Countries not relevant for MKR purposes	
	Prudential portfolio	Trading book	
s038 r130 c010	Metric	Value used for market risk, gross [mi]	
	Base	Exposures	
	Main category	Options and warrants	
	Approach	Scenario matrix approach	
	Type of risk	Equity risk	
	Country of the market	Countries not relevant for MKR purposes	
	Positions in the instrument	Long position	
	Prudential portfolio	Trading book	
s038 r130 c020	Metric	Value used for market risk, gross [mi]	
	Base	Exposures	
	Main category	Options and warrants	
	Approach	Scenario matrix approach	
	Type of risk	Equity risk	
	Country of the market	Countries not relevant for MKR purposes	
	Positions in the instrument	Short position	
	Prudential portfolio	Trading book	
s038 r130 c030	Metric	Value used for market risk, net [mi]	
	Base	Exposures	
	Main category	Options and warrants	
	Approach	Scenario matrix approach	
	Type of risk	Equity risk	
	Country of the market	Countries not relevant for MKR purposes	
	Positions in the instrument	Long position	
	Prudential portfolio	Trading book	
s038 r130 c040	Metric	Value used for market risk, net [mi]	
	Base	Exposures	
	Main category	Options and warrants	
	Approach	Scenario matrix approach	
	Type of risk	Equity risk	
	Country of the market	Countries not relevant for MKR purposes	
	Positions in the instrument	Short position	
	Prudential portfolio	Trading book	
s038 r130 c050	Metric	Value used for market risk, subject to capital charge [mi]	
	Base	Exposures	
	Main category	Options and warrants	
	Approach	Scenario matrix approach	
	Type of risk	Equity risk	
	Country of the market	Countries not relevant for MKR purposes	
	Positions in the instrument	Not applicable/All positions	
	Prudential portfolio	Trading book	
s038 r130 c060	Metric	Own funds requirements [mi]	

s038 r130 c060	Base	Exposures
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Equity risk
	Country of the market	Countries not relevant for MKR purposes
	Prudential portfolio	Trading book
s038 r130 c070	Metric	Total risk exposure amount [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Equity risk
	Country of the market	Countries not relevant for MKR purposes
	Prudential portfolio	Trading book

C 22.00 - Market risk: Standardised approaches for foreign exchange risk - Total

r010 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Standardised approach for foreign-exchange risk
	Type of risk	Foreign-exchange risk
	Positions in the instrument	Long position
	Prudential portfolio	Banking and trading book
r010 c030	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Standardised approach for foreign-exchange risk
	Type of risk	Foreign-exchange risk
	Positions in the instrument	Short position
	Prudential portfolio	Banking and trading book
r010 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Standardised approach for foreign-exchange risk
	Type of risk	Foreign-exchange risk
	Positions in the instrument	Long position
	Prudential portfolio	Banking and trading book
r010 c050	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Standardised approach for foreign-exchange risk
	Type of risk	Foreign-exchange risk
	Positions in the instrument	Short position
	Prudential portfolio	Banking and trading book

r010 c060	Metric		Value used for market risk, subject to capital charge [mi]
	Base		Exposures
	Main category		Instruments subject to market risk
	Approach		Standardised approach for foreign-exchange risk
	Type of risk		Foreign-exchange risk
	Positions in the instrument		Long position
	Prudential portfolio		Banking and trading book
r010 c070	Metric		Value used for market risk, subject to capital charge [mi]
	Base		Exposures
	Main category		Instruments subject to market risk
	Approach		Standardised approach for foreign-exchange risk
	Type of risk		Foreign-exchange risk
	Positions in the instrument		Short position
	Prudential portfolio		Banking and trading book
r010 c080	Metric		Value used for market risk, subject to capital charge [mi]
	Base		Exposures
	Main category		Instruments subject to market risk
	Approach		Standardised approach for foreign-exchange risk
	Type of risk		Foreign-exchange risk
	Positions in the instrument		Matched position
	Prudential portfolio		Banking and trading book
r010 c090	Metric		Own funds requirements [mi]
	Base		Exposures
	Main category		Instruments subject to market risk
	Approach		Standardised approach for foreign-exchange risk
	Type of risk		Foreign-exchange risk
	Prudential portfolio		Banking and trading book
r010 c100	Metric		Total risk exposure amount [mi]
	Base		Exposures
	Main category		Instruments subject to market risk
	Approach		Standardised approach for foreign-exchange risk
	Type of risk		Foreign-exchange risk
	Prudential portfolio		Banking and trading book
r020 c020	Metric		Value used for market risk, gross [mi]
	Base		Exposures
	Main category		Instruments subject to market risk
	Approach		Standardised approach for foreign-exchange risk
	Type of risk		Foreign-exchange risk
	Currency of the exposure		Currencies closely correlated
	Positions in the instrument		Long position
	Prudential portfolio		Banking and trading book
r020 c030	Metric		Value used for market risk, gross [mi]
	Base		Exposures

r020 c030	Main category	Instruments subject to market risk
	Approach	Standardised approach for foreign-exchange risk
	Type of risk	Foreign-exchange risk
	Currency of the exposure	Currencies closely correlated
	Positions in the instrument	Short position
	Prudential portfolio	Banking and trading book
r020 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Standardised approach for foreign-exchange risk
	Type of risk	Foreign-exchange risk
	Currency of the exposure	Currencies closely correlated
	Positions in the instrument	Long position
	Prudential portfolio	Banking and trading book
r020 c050	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Standardised approach for foreign-exchange risk
	Type of risk	Foreign-exchange risk
	Currency of the exposure	Currencies closely correlated
	Positions in the instrument	Short position
	Prudential portfolio	Banking and trading book
r020 c080	Metric	Value used for market risk, subject to capital charge [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Standardised approach for foreign-exchange risk
	Type of risk	Foreign-exchange risk
	Currency of the exposure	Currencies closely correlated
	Positions in the instrument	Matched position
	Prudential portfolio	Banking and trading book
r020 c090	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Standardised approach for foreign-exchange risk
	Type of risk	Foreign-exchange risk
	Currency of the exposure	Currencies closely correlated
	Prudential portfolio	Banking and trading book
r030 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Standardised approach for foreign-exchange risk
	Type of risk	Foreign-exchange risk
	Currency of the exposure	Currencies not closely correlated

| r030 c020 | Positions in the instrument | Long position |
| | Prudential portfolio | Banking and trading book |

r030 c030	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Standardised approach for foreign-exchange risk
	Type of risk	Foreign-exchange risk
	Currency of the exposure	Currencies not closely correlated
	Positions in the instrument	Short position
	Prudential portfolio	Banking and trading book

r030 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Standardised approach for foreign-exchange risk
	Type of risk	Foreign-exchange risk
	Currency of the exposure	Currencies not closely correlated
	Positions in the instrument	Long position
	Prudential portfolio	Banking and trading book

r030 c050	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Standardised approach for foreign-exchange risk
	Type of risk	Foreign-exchange risk
	Currency of the exposure	Currencies not closely correlated
	Positions in the instrument	Short position
	Prudential portfolio	Banking and trading book

r030 c060	Metric	Value used for market risk, subject to capital charge [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Standardised approach for foreign-exchange risk
	Type of risk	Foreign-exchange risk
	Currency of the exposure	Currencies not closely correlated
	Positions in the instrument	Long position
	Prudential portfolio	Banking and trading book

r030 c070	Metric	Value used for market risk, subject to capital charge [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Standardised approach for foreign-exchange risk
	Type of risk	Foreign-exchange risk
	Currency of the exposure	Currencies not closely correlated
	Positions in the instrument	Short position
	Prudential portfolio	Banking and trading book

| r030 c090 | Metric | Own funds requirements [mi] |

r030 c090	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Standardised approach for foreign-exchange risk
	Type of risk	Foreign-exchange risk
	Currency of the exposure	Currencies not closely correlated
	Prudential portfolio	Banking and trading book
r040 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Standardised approach for foreign-exchange risk
	Type of risk	Foreign-exchange risk
	Main Category underlying	Gold
	Positions in the instrument	Long position
	Prudential portfolio	Banking and trading book
r040 c030	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Standardised approach for foreign-exchange risk
	Type of risk	Foreign-exchange risk
	Main Category underlying	Gold
	Positions in the instrument	Short position
	Prudential portfolio	Banking and trading book
r040 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Standardised approach for foreign-exchange risk
	Type of risk	Foreign-exchange risk
	Main Category underlying	Gold
	Positions in the instrument	Long position
	Prudential portfolio	Banking and trading book
r040 c050	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Standardised approach for foreign-exchange risk
	Type of risk	Foreign-exchange risk
	Main Category underlying	Gold
	Positions in the instrument	Short position
	Prudential portfolio	Banking and trading book
r040 c060	Metric	Value used for market risk, subject to capital charge [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Standardised approach for foreign-exchange risk
	Type of risk	Foreign-exchange risk

r040 c060	Main Category underlying	Gold
	Positions in the instrument	Long position
	Prudential portfolio	Banking and trading book

r040 c070	Metric	Value used for market risk, subject to capital charge [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Standardised approach for foreign-exchange risk
	Type of risk	Foreign-exchange risk
	Main Category underlying	Gold
	Positions in the instrument	Short position
	Prudential portfolio	Banking and trading book

r040 c090	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Standardised approach for foreign-exchange risk
	Type of risk	Foreign-exchange risk
	Main Category underlying	Gold
	Prudential portfolio	Banking and trading book

r050 c090	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Approaches for options
	Type of risk	Foreign-exchange risk
	Prudential portfolio	Banking and trading book

r060 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Foreign-exchange risk
	Positions in the instrument	Long position
	Prudential portfolio	Banking and trading book

r060 c030	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Foreign-exchange risk
	Positions in the instrument	Short position
	Prudential portfolio	Banking and trading book

r070 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Foreign-exchange risk

| r070 c020 | Positions in the instrument | Long position |
| | Prudential portfolio | Banking and trading book |

r070 c030	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Foreign-exchange risk
	Positions in the instrument	Short position
	Prudential portfolio	Banking and trading book

r080 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Foreign-exchange risk
	Positions in the instrument	Long position
	Prudential portfolio	Banking and trading book

r080 c030	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Foreign-exchange risk
	Positions in the instrument	Short position
	Prudential portfolio	Banking and trading book

r090 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Foreign-exchange risk
	Positions in the instrument	Long position
	Prudential portfolio	Banking and trading book

r090 c030	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Foreign-exchange risk
	Positions in the instrument	Short position
	Prudential portfolio	Banking and trading book

r090 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Foreign-exchange risk
	Positions in the instrument	Long position

r090 c040	Prudential portfolio		Banking and trading book

r090 c050	Metric		Value used for market risk, net [mi]
	Base		Exposures
	Main category		Options and warrants
	Approach		Scenario matrix approach
	Type of risk		Foreign-exchange risk
	Positions in the instrument		Short position
	Prudential portfolio		Banking and trading book

r110 c020	Metric		Value used for market risk, gross [mi]
	Base		Exposures
	Main category		On-balance sheet items
	Approach		Standardised approach for foreign-exchange risk
	Type of risk		Foreign-exchange risk
	Positions in the instrument		Long position
	Prudential portfolio		Banking and trading book

r110 c030	Metric		Value used for market risk, gross [mi]
	Base		Exposures
	Main category		On-balance sheet items
	Approach		Standardised approach for foreign-exchange risk
	Type of risk		Foreign-exchange risk
	Positions in the instrument		Short position
	Prudential portfolio		Banking and trading book

r110 c040	Metric		Value used for market risk, net [mi]
	Base		Exposures
	Main category		On-balance sheet items
	Approach		Standardised approach for foreign-exchange risk
	Type of risk		Foreign-exchange risk
	Positions in the instrument		Long position
	Prudential portfolio		Banking and trading book

r110 c050	Metric		Value used for market risk, net [mi]
	Base		Exposures
	Main category		On-balance sheet items
	Approach		Standardised approach for foreign-exchange risk
	Type of risk		Foreign-exchange risk
	Positions in the instrument		Short position
	Prudential portfolio		Banking and trading book

r120 c020	Metric		Value used for market risk, gross [mi]
	Base		Exposures
	Main category		Off-balance sheet items
	Approach		Standardised approach for foreign-exchange risk
	Type of risk		Foreign-exchange risk
	Positions in the instrument		Long position
	Prudential portfolio		Banking and trading book

r120 c030	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Off-balance sheet items
	Approach	Standardised approach for foreign-exchange risk
	Type of risk	Foreign-exchange risk
	Positions in the instrument	Short position
	Prudential portfolio	Banking and trading book
r120 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Off-balance sheet items
	Approach	Standardised approach for foreign-exchange risk
	Type of risk	Foreign-exchange risk
	Positions in the instrument	Long position
	Prudential portfolio	Banking and trading book
r120 c050	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Off-balance sheet items
	Approach	Standardised approach for foreign-exchange risk
	Type of risk	Foreign-exchange risk
	Positions in the instrument	Short position
	Prudential portfolio	Banking and trading book
r130 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Derivatives
	Approach	Standardised approach for foreign-exchange risk
	Type of risk	Foreign-exchange risk
	Positions in the instrument	Long position
	Prudential portfolio	Banking and trading book
r130 c030	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Derivatives
	Approach	Standardised approach for foreign-exchange risk
	Type of risk	Foreign-exchange risk
	Positions in the instrument	Short position
	Prudential portfolio	Banking and trading book
r130 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Derivatives
	Approach	Standardised approach for foreign-exchange risk
	Type of risk	Foreign-exchange risk
	Positions in the instrument	Long position
	Prudential portfolio	Banking and trading book
r130 c050	Metric	Value used for market risk, net [mi]

r130 c050	Base	Exposures
	Main category	Derivatives
	Approach	Standardised approach for foreign-exchange risk
	Type of risk	Foreign-exchange risk
	Positions in the instrument	Short position
	Prudential portfolio	Banking and trading book
r140 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Type of risk	Foreign-exchange risk
	Currency of the exposure	Euro
	Positions in the instrument	Long position
	Prudential portfolio	Banking and trading book
r140 c030	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Type of risk	Foreign-exchange risk
	Currency of the exposure	Euro
	Positions in the instrument	Short position
	Prudential portfolio	Banking and trading book
r140 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Type of risk	Foreign-exchange risk
	Currency of the exposure	Euro
	Positions in the instrument	Long position
	Prudential portfolio	Banking and trading book
r140 c050	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Type of risk	Foreign-exchange risk
	Currency of the exposure	Euro
	Positions in the instrument	Short position
	Prudential portfolio	Banking and trading book
r150 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Type of risk	Foreign-exchange risk
	Currency of the exposure	Albanian Lek
	Positions in the instrument	Long position
	Prudential portfolio	Banking and trading book
r150 c030	Metric	Value used for market risk, gross [mi]
	Base	Exposures

r150 c030	Main category	Instruments subject to market risk
	Type of risk	Foreign-exchange risk
	Currency of the exposure	Albanian Lek
	Positions in the instrument	Short position
	Prudential portfolio	Banking and trading book
r150 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Type of risk	Foreign-exchange risk
	Currency of the exposure	Albanian Lek
	Positions in the instrument	Long position
	Prudential portfolio	Banking and trading book
r150 c050	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Type of risk	Foreign-exchange risk
	Currency of the exposure	Albanian Lek
	Positions in the instrument	Short position
	Prudential portfolio	Banking and trading book
r160 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Type of risk	Foreign-exchange risk
	Currency of the exposure	Argentine Peso
	Positions in the instrument	Long position
	Prudential portfolio	Banking and trading book
r160 c030	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Type of risk	Foreign-exchange risk
	Currency of the exposure	Argentine Peso
	Positions in the instrument	Short position
	Prudential portfolio	Banking and trading book
r160 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Type of risk	Foreign-exchange risk
	Currency of the exposure	Argentine Peso
	Positions in the instrument	Long position
	Prudential portfolio	Banking and trading book
r160 c050	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments subject to market risk

r160 c050	Type of risk	Foreign-exchange risk
	Currency of the exposure	Argentine Peso
	Positions in the instrument	Short position
	Prudential portfolio	Banking and trading book

r170 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Type of risk	Foreign-exchange risk
	Currency of the exposure	Australian Dollar
	Positions in the instrument	Long position
	Prudential portfolio	Banking and trading book

r170 c030	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Type of risk	Foreign-exchange risk
	Currency of the exposure	Australian Dollar
	Positions in the instrument	Short position
	Prudential portfolio	Banking and trading book

r170 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Type of risk	Foreign-exchange risk
	Currency of the exposure	Australian Dollar
	Positions in the instrument	Long position
	Prudential portfolio	Banking and trading book

r170 c050	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Type of risk	Foreign-exchange risk
	Currency of the exposure	Australian Dollar
	Positions in the instrument	Short position
	Prudential portfolio	Banking and trading book

r180 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Type of risk	Foreign-exchange risk
	Currency of the exposure	Brazilian Real
	Positions in the instrument	Long position
	Prudential portfolio	Banking and trading book

r180 c030	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Type of risk	Foreign-exchange risk

r180 c030	Currency of the exposure	Brazilian Real
	Positions in the instrument	Short position
	Prudential portfolio	Banking and trading book
r180 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Type of risk	Foreign-exchange risk
	Currency of the exposure	Brazilian Real
	Positions in the instrument	Long position
	Prudential portfolio	Banking and trading book
r180 c050	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Type of risk	Foreign-exchange risk
	Currency of the exposure	Brazilian Real
	Positions in the instrument	Short position
	Prudential portfolio	Banking and trading book
r190 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Type of risk	Foreign-exchange risk
	Currency of the exposure	Bulgarian Lev
	Positions in the instrument	Long position
	Prudential portfolio	Banking and trading book
r190 c030	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Type of risk	Foreign-exchange risk
	Currency of the exposure	Bulgarian Lev
	Positions in the instrument	Short position
	Prudential portfolio	Banking and trading book
r190 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Type of risk	Foreign-exchange risk
	Currency of the exposure	Bulgarian Lev
	Positions in the instrument	Long position
	Prudential portfolio	Banking and trading book
r190 c050	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Type of risk	Foreign-exchange risk
	Currency of the exposure	Bulgarian Lev

r190 c050	Positions in the instrument	Short position
	Prudential portfolio	Banking and trading book
r200 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Type of risk	Foreign-exchange risk
	Currency of the exposure	Canadian Dollar
	Positions in the instrument	Long position
	Prudential portfolio	Banking and trading book
r200 c030	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Type of risk	Foreign-exchange risk
	Currency of the exposure	Canadian Dollar
	Positions in the instrument	Short position
	Prudential portfolio	Banking and trading book
r200 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Type of risk	Foreign-exchange risk
	Currency of the exposure	Canadian Dollar
	Positions in the instrument	Long position
	Prudential portfolio	Banking and trading book
r200 c050	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Type of risk	Foreign-exchange risk
	Currency of the exposure	Canadian Dollar
	Positions in the instrument	Short position
	Prudential portfolio	Banking and trading book
r210 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Type of risk	Foreign-exchange risk
	Currency of the exposure	Czech Koruna
	Positions in the instrument	Long position
	Prudential portfolio	Banking and trading book
r210 c030	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Type of risk	Foreign-exchange risk
	Currency of the exposure	Czech Koruna
	Positions in the instrument	Short position

r210 c030	Prudential portfolio	Banking and trading book
r210 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Type of risk	Foreign-exchange risk
	Currency of the exposure	Czech Koruna
	Positions in the instrument	Long position
	Prudential portfolio	Banking and trading book
r210 c050	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Type of risk	Foreign-exchange risk
	Currency of the exposure	Czech Koruna
	Positions in the instrument	Short position
	Prudential portfolio	Banking and trading book
r220 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Type of risk	Foreign-exchange risk
	Currency of the exposure	Danish Krone
	Positions in the instrument	Long position
	Prudential portfolio	Banking and trading book
r220 c030	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Type of risk	Foreign-exchange risk
	Currency of the exposure	Danish Krone
	Positions in the instrument	Short position
	Prudential portfolio	Banking and trading book
r220 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Type of risk	Foreign-exchange risk
	Currency of the exposure	Danish Krone
	Positions in the instrument	Long position
	Prudential portfolio	Banking and trading book
r220 c050	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Type of risk	Foreign-exchange risk
	Currency of the exposure	Danish Krone
	Positions in the instrument	Short position
	Prudential portfolio	Banking and trading book

r230 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Type of risk	Foreign-exchange risk
	Currency of the exposure	Egyptian Pound
	Positions in the instrument	Long position
	Prudential portfolio	Banking and trading book
r230 c030	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Type of risk	Foreign-exchange risk
	Currency of the exposure	Egyptian Pound
	Positions in the instrument	Short position
	Prudential portfolio	Banking and trading book
r230 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Type of risk	Foreign-exchange risk
	Currency of the exposure	Egyptian Pound
	Positions in the instrument	Long position
	Prudential portfolio	Banking and trading book
r230 c050	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Type of risk	Foreign-exchange risk
	Currency of the exposure	Egyptian Pound
	Positions in the instrument	Short position
	Prudential portfolio	Banking and trading book
r240 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Type of risk	Foreign-exchange risk
	Currency of the exposure	Great Britain Pound
	Positions in the instrument	Long position
	Prudential portfolio	Banking and trading book
r240 c030	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Type of risk	Foreign-exchange risk
	Currency of the exposure	Great Britain Pound
	Positions in the instrument	Short position
	Prudential portfolio	Banking and trading book
r240 c040	Metric	Value used for market risk, net [mi]

r240 c040	Base	Exposures	
	Main category	Instruments subject to market risk	
	Type of risk	Foreign-exchange risk	
	Currency of the exposure	Great Britain Pound	
	Positions in the instrument	Long position	
	Prudential portfolio	Banking and trading book	
r240 c050	Metric	Value used for market risk, net [mi]	
	Base	Exposures	
	Main category	Instruments subject to market risk	
	Type of risk	Foreign-exchange risk	
	Currency of the exposure	Great Britain Pound	
	Positions in the instrument	Short position	
	Prudential portfolio	Banking and trading book	
r250 c020	Metric	Value used for market risk, gross [mi]	
	Base	Exposures	
	Main category	Instruments subject to market risk	
	Type of risk	Foreign-exchange risk	
	Currency of the exposure	Hungarian Forint	
	Positions in the instrument	Long position	
	Prudential portfolio	Banking and trading book	
r250 c030	Metric	Value used for market risk, gross [mi]	
	Base	Exposures	
	Main category	Instruments subject to market risk	
	Type of risk	Foreign-exchange risk	
	Currency of the exposure	Hungarian Forint	
	Positions in the instrument	Short position	
	Prudential portfolio	Banking and trading book	
r250 c040	Metric	Value used for market risk, net [mi]	
	Base	Exposures	
	Main category	Instruments subject to market risk	
	Type of risk	Foreign-exchange risk	
	Currency of the exposure	Hungarian Forint	
	Positions in the instrument	Long position	
	Prudential portfolio	Banking and trading book	
r250 c050	Metric	Value used for market risk, net [mi]	
	Base	Exposures	
	Main category	Instruments subject to market risk	
	Type of risk	Foreign-exchange risk	
	Currency of the exposure	Hungarian Forint	
	Positions in the instrument	Short position	
	Prudential portfolio	Banking and trading book	
r260 c020	Metric	Value used for market risk, gross [mi]	
	Base	Exposures	

r260 c020	Main category	Instruments subject to market risk
	Type of risk	Foreign-exchange risk
	Currency of the exposure	Japanese Yen
	Positions in the instrument	Long position
	Prudential portfolio	Banking and trading book
r260 c030	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Type of risk	Foreign-exchange risk
	Currency of the exposure	Japanese Yen
	Positions in the instrument	Short position
	Prudential portfolio	Banking and trading book
r260 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Type of risk	Foreign-exchange risk
	Currency of the exposure	Japanese Yen
	Positions in the instrument	Long position
	Prudential portfolio	Banking and trading book
r260 c050	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Type of risk	Foreign-exchange risk
	Currency of the exposure	Japanese Yen
	Positions in the instrument	Short position
	Prudential portfolio	Banking and trading book
r270 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Type of risk	Foreign-exchange risk
	Currency of the exposure	Latvian Lats
	Positions in the instrument	Long position
	Prudential portfolio	Banking and trading book
r270 c030	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Type of risk	Foreign-exchange risk
	Currency of the exposure	Latvian Lats
	Positions in the instrument	Short position
	Prudential portfolio	Banking and trading book
r270 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments subject to market risk

r270 c040	Type of risk	Foreign-exchange risk
	Currency of the exposure	Latvian Lats
	Positions in the instrument	Long position
	Prudential portfolio	Banking and trading book
r270 c050	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Type of risk	Foreign-exchange risk
	Currency of the exposure	Latvian Lats
	Positions in the instrument	Short position
	Prudential portfolio	Banking and trading book
r280 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Type of risk	Foreign-exchange risk
	Currency of the exposure	Lithuanian Litas
	Positions in the instrument	Long position
	Prudential portfolio	Banking and trading book
r280 c030	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Type of risk	Foreign-exchange risk
	Currency of the exposure	Lithuanian Litas
	Positions in the instrument	Short position
	Prudential portfolio	Banking and trading book
r280 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Type of risk	Foreign-exchange risk
	Currency of the exposure	Lithuanian Litas
	Positions in the instrument	Long position
	Prudential portfolio	Banking and trading book
r280 c050	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Type of risk	Foreign-exchange risk
	Currency of the exposure	Lithuanian Litas
	Positions in the instrument	Short position
	Prudential portfolio	Banking and trading book
r290 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Type of risk	Foreign-exchange risk

r290 c020	Currency of the exposure	Macedonian Denar
	Positions in the instrument	Long position
	Prudential portfolio	Banking and trading book
r290 c030	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Type of risk	Foreign-exchange risk
	Currency of the exposure	Macedonian Denar
	Positions in the instrument	Short position
	Prudential portfolio	Banking and trading book
r290 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Type of risk	Foreign-exchange risk
	Currency of the exposure	Macedonian Denar
	Positions in the instrument	Long position
	Prudential portfolio	Banking and trading book
r290 c050	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Type of risk	Foreign-exchange risk
	Currency of the exposure	Macedonian Denar
	Positions in the instrument	Short position
	Prudential portfolio	Banking and trading book
r300 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Type of risk	Foreign-exchange risk
	Currency of the exposure	Mexican Peso
	Positions in the instrument	Long position
	Prudential portfolio	Banking and trading book
r300 c030	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Type of risk	Foreign-exchange risk
	Currency of the exposure	Mexican Peso
	Positions in the instrument	Short position
	Prudential portfolio	Banking and trading book
r300 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Type of risk	Foreign-exchange risk
	Currency of the exposure	Mexican Peso

| r300 c040 | Positions in the instrument | Long position |
| | Prudential portfolio | Banking and trading book |

r300 c050	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Type of risk	Foreign-exchange risk
	Currency of the exposure	Mexican Peso
	Positions in the instrument	Short position
	Prudential portfolio	Banking and trading book

r310 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Type of risk	Foreign-exchange risk
	Currency of the exposure	Polish Zloty
	Positions in the instrument	Long position
	Prudential portfolio	Banking and trading book

r310 c030	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Type of risk	Foreign-exchange risk
	Currency of the exposure	Polish Zloty
	Positions in the instrument	Short position
	Prudential portfolio	Banking and trading book

r310 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Type of risk	Foreign-exchange risk
	Currency of the exposure	Polish Zloty
	Positions in the instrument	Long position
	Prudential portfolio	Banking and trading book

r310 c050	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Type of risk	Foreign-exchange risk
	Currency of the exposure	Polish Zloty
	Positions in the instrument	Short position
	Prudential portfolio	Banking and trading book

r320 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Type of risk	Foreign-exchange risk
	Currency of the exposure	Rumanian Leu
	Positions in the instrument	Long position

r320 c020	Prudential portfolio	Banking and trading book

r320 c030	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Type of risk	Foreign-exchange risk
	Currency of the exposure	Rumanian Leu
	Positions in the instrument	Short position
	Prudential portfolio	Banking and trading book

r320 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Type of risk	Foreign-exchange risk
	Currency of the exposure	Rumanian Leu
	Positions in the instrument	Long position
	Prudential portfolio	Banking and trading book

r320 c050	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Type of risk	Foreign-exchange risk
	Currency of the exposure	Rumanian Leu
	Positions in the instrument	Short position
	Prudential portfolio	Banking and trading book

r330 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Type of risk	Foreign-exchange risk
	Currency of the exposure	Russian Ruble
	Positions in the instrument	Long position
	Prudential portfolio	Banking and trading book

r330 c030	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Type of risk	Foreign-exchange risk
	Currency of the exposure	Russian Ruble
	Positions in the instrument	Short position
	Prudential portfolio	Banking and trading book

r330 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Type of risk	Foreign-exchange risk
	Currency of the exposure	Russian Ruble
	Positions in the instrument	Long position
	Prudential portfolio	Banking and trading book

r330 c050	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Type of risk	Foreign-exchange risk
	Currency of the exposure	Russian Ruble
	Positions in the instrument	Short position
	Prudential portfolio	Banking and trading book
r340 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Type of risk	Foreign-exchange risk
	Currency of the exposure	Serbian Dinar
	Positions in the instrument	Long position
	Prudential portfolio	Banking and trading book
r340 c030	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Type of risk	Foreign-exchange risk
	Currency of the exposure	Serbian Dinar
	Positions in the instrument	Short position
	Prudential portfolio	Banking and trading book
r340 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Type of risk	Foreign-exchange risk
	Currency of the exposure	Serbian Dinar
	Positions in the instrument	Long position
	Prudential portfolio	Banking and trading book
r340 c050	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Type of risk	Foreign-exchange risk
	Currency of the exposure	Serbian Dinar
	Positions in the instrument	Short position
	Prudential portfolio	Banking and trading book
r350 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Type of risk	Foreign-exchange risk
	Currency of the exposure	Swedish Krona
	Positions in the instrument	Long position
	Prudential portfolio	Banking and trading book
r350 c030	Metric	Value used for market risk, gross [mi]

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r350 c030	Base	Exposures
	Main category	Instruments subject to market risk
	Type of risk	Foreign-exchange risk
	Currency of the exposure	Swedish Krona
	Positions in the instrument	Short position
	Prudential portfolio	Banking and trading book
r350 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Type of risk	Foreign-exchange risk
	Currency of the exposure	Swedish Krona
	Positions in the instrument	Long position
	Prudential portfolio	Banking and trading book
r350 c050	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Type of risk	Foreign-exchange risk
	Currency of the exposure	Swedish Krona
	Positions in the instrument	Short position
	Prudential portfolio	Banking and trading book
r360 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Type of risk	Foreign-exchange risk
	Currency of the exposure	Swiss Franc
	Positions in the instrument	Long position
	Prudential portfolio	Banking and trading book
r360 c030	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Type of risk	Foreign-exchange risk
	Currency of the exposure	Swiss Franc
	Positions in the instrument	Short position
	Prudential portfolio	Banking and trading book
r360 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Type of risk	Foreign-exchange risk
	Currency of the exposure	Swiss Franc
	Positions in the instrument	Long position
	Prudential portfolio	Banking and trading book
r360 c050	Metric	Value used for market risk, net [mi]
	Base	Exposures

r360 c050	Main category	Instruments subject to market risk
	Type of risk	Foreign-exchange risk
	Currency of the exposure	Swiss Franc
	Positions in the instrument	Short position
	Prudential portfolio	Banking and trading book
r360 c060	Metric	Value used for market risk, subject to capital charge [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Type of risk	Foreign-exchange risk
	Currency of the exposure	Swiss Franc
	Positions in the instrument	Long position
	Prudential portfolio	Banking and trading book
r360 c070	Metric	Value used for market risk, subject to capital charge [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Type of risk	Foreign-exchange risk
	Currency of the exposure	Swiss Franc
	Positions in the instrument	Short position
	Prudential portfolio	Banking and trading book
r360 c080	Metric	Value used for market risk, subject to capital charge [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Type of risk	Foreign-exchange risk
	Currency of the exposure	Swiss Franc
	Positions in the instrument	Matched position
	Prudential portfolio	Banking and trading book
r360 c090	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Type of risk	Foreign-exchange risk
	Currency of the exposure	Swiss Franc
	Prudential portfolio	Banking and trading book
r360 c100	Metric	Total risk exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Type of risk	Foreign-exchange risk
	Currency of the exposure	Swiss Franc
	Prudential portfolio	Banking and trading book
r370 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Type of risk	Foreign-exchange risk
	Currency of the exposure	Turkish Lira

r370 c020	Positions in the instrument	Long position
	Prudential portfolio	Banking and trading book

r370 c030	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Type of risk	Foreign-exchange risk
	Currency of the exposure	Turkish Lira
	Positions in the instrument	Short position
	Prudential portfolio	Banking and trading book

r370 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Type of risk	Foreign-exchange risk
	Currency of the exposure	Turkish Lira
	Positions in the instrument	Long position
	Prudential portfolio	Banking and trading book

r370 c050	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Type of risk	Foreign-exchange risk
	Currency of the exposure	Turkish Lira
	Positions in the instrument	Short position
	Prudential portfolio	Banking and trading book

r370 c060	Metric	Value used for market risk, subject to capital charge [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Type of risk	Foreign-exchange risk
	Currency of the exposure	Turkish Lira
	Positions in the instrument	Long position
	Prudential portfolio	Banking and trading book

r370 c070	Metric	Value used for market risk, subject to capital charge [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Type of risk	Foreign-exchange risk
	Currency of the exposure	Turkish Lira
	Positions in the instrument	Short position
	Prudential portfolio	Banking and trading book

r370 c080	Metric	Value used for market risk, subject to capital charge [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Type of risk	Foreign-exchange risk
	Currency of the exposure	Turkish Lira
	Positions in the instrument	Matched position

r370 c080	Prudential portfolio		Banking and trading book
r370 c090	Metric		Own funds requirements [mi]
	Base		Exposures
	Main category		Instruments subject to market risk
	Type of risk		Foreign-exchange risk
	Currency of the exposure		Turkish Lira
	Prudential portfolio		Banking and trading book
r370 c100	Metric		Total risk exposure amount [mi]
	Base		Exposures
	Main category		Instruments subject to market risk
	Type of risk		Foreign-exchange risk
	Currency of the exposure		Turkish Lira
	Prudential portfolio		Banking and trading book
r380 c020	Metric		Value used for market risk, gross [mi]
	Base		Exposures
	Main category		Instruments subject to market risk
	Type of risk		Foreign-exchange risk
	Currency of the exposure		Ukrainian Hryvnia
	Positions in the instrument		Long position
	Prudential portfolio		Banking and trading book
r380 c030	Metric		Value used for market risk, gross [mi]
	Base		Exposures
	Main category		Instruments subject to market risk
	Type of risk		Foreign-exchange risk
	Currency of the exposure		Ukrainian Hryvnia
	Positions in the instrument		Short position
	Prudential portfolio		Banking and trading book
r380 c040	Metric		Value used for market risk, net [mi]
	Base		Exposures
	Main category		Instruments subject to market risk
	Type of risk		Foreign-exchange risk
	Currency of the exposure		Ukrainian Hryvnia
	Positions in the instrument		Long position
	Prudential portfolio		Banking and trading book
r380 c050	Metric		Value used for market risk, net [mi]
	Base		Exposures
	Main category		Instruments subject to market risk
	Type of risk		Foreign-exchange risk
	Currency of the exposure		Ukrainian Hryvnia
	Positions in the instrument		Short position
	Prudential portfolio		Banking and trading book
r380 c060	Metric		Value used for market risk, subject to capital charge [mi]
	Base		Exposures

r380 c060	Main category	Instruments subject to market risk
	Type of risk	Foreign-exchange risk
	Currency of the exposure	Ukrainian Hryvnia
	Positions in the instrument	Long position
	Prudential portfolio	Banking and trading book
r380 c070	Metric	Value used for market risk, subject to capital charge [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Type of risk	Foreign-exchange risk
	Currency of the exposure	Ukrainian Hryvnia
	Positions in the instrument	Short position
	Prudential portfolio	Banking and trading book
r380 c080	Metric	Value used for market risk, subject to capital charge [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Type of risk	Foreign-exchange risk
	Currency of the exposure	Ukrainian Hryvnia
	Positions in the instrument	Matched position
	Prudential portfolio	Banking and trading book
r380 c090	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Type of risk	Foreign-exchange risk
	Currency of the exposure	Ukrainian Hryvnia
	Prudential portfolio	Banking and trading book
r380 c100	Metric	Total risk exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Type of risk	Foreign-exchange risk
	Currency of the exposure	Ukrainian Hryvnia
	Prudential portfolio	Banking and trading book
r390 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Type of risk	Foreign-exchange risk
	Currency of the exposure	US-Dollar
	Positions in the instrument	Long position
	Prudential portfolio	Banking and trading book
r390 c030	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Type of risk	Foreign-exchange risk
	Currency of the exposure	US-Dollar

| r390 c030 | Positions in the instrument | Short position |
| | Prudential portfolio | Banking and trading book |

r390 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Type of risk	Foreign-exchange risk
	Currency of the exposure	US-Dollar
	Positions in the instrument	Long position
	Prudential portfolio	Banking and trading book

r390 c050	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Type of risk	Foreign-exchange risk
	Currency of the exposure	US-Dollar
	Positions in the instrument	Short position
	Prudential portfolio	Banking and trading book

r390 c060	Metric	Value used for market risk, subject to capital charge [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Type of risk	Foreign-exchange risk
	Currency of the exposure	US-Dollar
	Positions in the instrument	Long position
	Prudential portfolio	Banking and trading book

r390 c070	Metric	Value used for market risk, subject to capital charge [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Type of risk	Foreign-exchange risk
	Currency of the exposure	US-Dollar
	Positions in the instrument	Short position
	Prudential portfolio	Banking and trading book

r390 c080	Metric	Value used for market risk, subject to capital charge [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Type of risk	Foreign-exchange risk
	Currency of the exposure	US-Dollar
	Positions in the instrument	Matched position
	Prudential portfolio	Banking and trading book

r390 c090	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Type of risk	Foreign-exchange risk
	Currency of the exposure	US-Dollar
	Prudential portfolio	Banking and trading book

r390 c100

Metric	Total risk exposure amount [mi]
Base	Exposures
Main category	Instruments subject to market risk
Type of risk	Foreign-exchange risk
Currency of the exposure	US-Dollar
Prudential portfolio	Banking and trading book

r400 c020

Metric	Value used for market risk, gross [mi]
Base	Exposures
Main category	Instruments subject to market risk
Type of risk	Foreign-exchange risk
Currency of the exposure	OTHER (foreign exchange, internal models)
Positions in the instrument	Long position
Prudential portfolio	Banking and trading book

r400 c030

Metric	Value used for market risk, gross [mi]
Base	Exposures
Main category	Instruments subject to market risk
Type of risk	Foreign-exchange risk
Currency of the exposure	OTHER (foreign exchange, internal models)
Positions in the instrument	Short position
Prudential portfolio	Banking and trading book

r400 c040

Metric	Value used for market risk, net [mi]
Base	Exposures
Main category	Instruments subject to market risk
Type of risk	Foreign-exchange risk
Currency of the exposure	OTHER (foreign exchange, internal models)
Positions in the instrument	Long position
Prudential portfolio	Banking and trading book

r400 c050

Metric	Value used for market risk, net [mi]
Base	Exposures
Main category	Instruments subject to market risk
Type of risk	Foreign-exchange risk
Currency of the exposure	OTHER (foreign exchange, internal models)
Positions in the instrument	Short position
Prudential portfolio	Banking and trading book

r400 c060

Metric	Value used for market risk, subject to capital charge [mi]
Base	Exposures
Main category	Instruments subject to market risk
Type of risk	Foreign-exchange risk
Currency of the exposure	OTHER (foreign exchange, internal models)
Positions in the instrument	Long position
Prudential portfolio	Banking and trading book

r400 c070

Metric	Value used for market risk, subject to capital charge [mi]
Base	Exposures

r400 c070	Main category	Instruments subject to market risk
	Type of risk	Foreign-exchange risk
	Currency of the exposure	OTHER (foreign exchange, internal models)
	Positions in the instrument	Short position
	Prudential portfolio	Banking and trading book
r400 c080	Metric	Value used for market risk, subject to capital charge [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Type of risk	Foreign-exchange risk
	Currency of the exposure	OTHER (foreign exchange, internal models)
	Positions in the instrument	Matched position
	Prudential portfolio	Banking and trading book
r400 c090	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Type of risk	Foreign-exchange risk
	Currency of the exposure	OTHER (foreign exchange, internal models)
	Prudential portfolio	Banking and trading book
r400 c100	Metric	Total risk exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Type of risk	Foreign-exchange risk
	Currency of the exposure	OTHER (foreign exchange, internal models)
	Prudential portfolio	Banking and trading book

C 23.00 - Market risk: Standardised Approach for position risk in commodities

r010 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Standardised approaches for commodities risk
	Type of risk	Commodities risk
	Positions in the instrument	Long position
	Prudential portfolio	Banking and trading book
r010 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Standardised approaches for commodities risk
	Type of risk	Commodities risk
	Positions in the instrument	Short position
	Prudential portfolio	Banking and trading book
r010 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments subject to market risk

r010 c030

Approach	Standardised approaches for commodities risk
Type of risk	Commodities risk
Positions in the instrument	Long position
Prudential portfolio	Banking and trading book

r010 c040

Metric	Value used for market risk, net [mi]
Base	Exposures
Main category	Instruments subject to market risk
Approach	Standardised approaches for commodities risk
Type of risk	Commodities risk
Positions in the instrument	Short position
Prudential portfolio	Banking and trading book

r010 c050

Metric	Value used for market risk, subject to capital charge [mi]
Base	Exposures
Main category	Instruments subject to market risk
Approach	Standardised approaches for commodities risk
Type of risk	Commodities risk
Positions in the instrument	Not applicable/All positions
Prudential portfolio	Banking and trading book

r010 c060

Metric	Own funds requirements [mi]
Base	Exposures
Main category	Instruments subject to market risk
Approach	Standardised approaches for commodities risk
Type of risk	Commodities risk
Prudential portfolio	Banking and trading book

r010 c070

Metric	Total risk exposure amount [mi]
Base	Exposures
Main category	Instruments subject to market risk
Approach	Standardised approaches for commodities risk
Type of risk	Commodities risk
Prudential portfolio	Banking and trading book

r020 c010

Metric	Value used for market risk, gross [mi]
Base	Exposures
Main category	Instruments subject to market risk
Approach	Standardised approaches for commodities risk
Type of risk	Commodities risk
Main Category underlying	Precious metals except gold
Positions in the instrument	Long position
Prudential portfolio	Banking and trading book

r020 c020

Metric	Value used for market risk, gross [mi]
Base	Exposures
Main category	Instruments subject to market risk
Approach	Standardised approaches for commodities risk
Type of risk	Commodities risk

r020 c020	Main Category underlying	Precious metals except gold
	Positions in the instrument	Short position
	Prudential portfolio	Banking and trading book
r020 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Standardised approaches for commodities risk
	Type of risk	Commodities risk
	Main Category underlying	Precious metals except gold
	Positions in the instrument	Long position
	Prudential portfolio	Banking and trading book
r020 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Standardised approaches for commodities risk
	Type of risk	Commodities risk
	Main Category underlying	Precious metals except gold
	Positions in the instrument	Short position
	Prudential portfolio	Banking and trading book
r020 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Standardised approaches for commodities risk
	Type of risk	Commodities risk
	Main Category underlying	Precious metals except gold
	Positions in the instrument	Not applicable/All positions
	Prudential portfolio	Banking and trading book
r020 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Standardised approaches for commodities risk
	Type of risk	Commodities risk
	Main Category underlying	Precious metals except gold
	Prudential portfolio	Banking and trading book
r030 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Standardised approaches for commodities risk
	Type of risk	Commodities risk
	Main Category underlying	Base metals
	Positions in the instrument	Long position
	Prudential portfolio	Banking and trading book
r030 c020	Metric	Value used for market risk, gross [mi]

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r030 c020	Base	Exposures	
	Main category	Instruments subject to market risk	
	Approach	Standardised approaches for commodities risk	
	Type of risk	Commodities risk	
	Main Category underlying	Base metals	
	Positions in the instrument	Short position	
	Prudential portfolio	Banking and trading book	
r030 c030	Metric	Value used for market risk, net [mi]	
	Base	Exposures	
	Main category	Instruments subject to market risk	
	Approach	Standardised approaches for commodities risk	
	Type of risk	Commodities risk	
	Main Category underlying	Base metals	
	Positions in the instrument	Long position	
	Prudential portfolio	Banking and trading book	
r030 c040	Metric	Value used for market risk, net [mi]	
	Base	Exposures	
	Main category	Instruments subject to market risk	
	Approach	Standardised approaches for commodities risk	
	Type of risk	Commodities risk	
	Main Category underlying	Base metals	
	Positions in the instrument	Short position	
	Prudential portfolio	Banking and trading book	
r030 c050	Metric	Value used for market risk, subject to capital charge [mi]	
	Base	Exposures	
	Main category	Instruments subject to market risk	
	Approach	Standardised approaches for commodities risk	
	Type of risk	Commodities risk	
	Main Category underlying	Base metals	
	Positions in the instrument	Not applicable/All positions	
	Prudential portfolio	Banking and trading book	
r030 c060	Metric	Own funds requirements [mi]	
	Base	Exposures	
	Main category	Instruments subject to market risk	
	Approach	Standardised approaches for commodities risk	
	Type of risk	Commodities risk	
	Main Category underlying	Base metals	
	Prudential portfolio	Banking and trading book	
r040 c010	Metric	Value used for market risk, gross [mi]	
	Base	Exposures	
	Main category	Instruments subject to market risk	
	Approach	Standardised approaches for commodities risk	
	Type of risk	Commodities risk	

r040 c010	Main Category underlying	Agricultural products (softs)
	Positions in the instrument	Long position
	Prudential portfolio	Banking and trading book

r040 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Standardised approaches for commodities risk
	Type of risk	Commodities risk
	Main Category underlying	Agricultural products (softs)
	Positions in the instrument	Short position
	Prudential portfolio	Banking and trading book

r040 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Standardised approaches for commodities risk
	Type of risk	Commodities risk
	Main Category underlying	Agricultural products (softs)
	Positions in the instrument	Long position
	Prudential portfolio	Banking and trading book

r040 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Standardised approaches for commodities risk
	Type of risk	Commodities risk
	Main Category underlying	Agricultural products (softs)
	Positions in the instrument	Short position
	Prudential portfolio	Banking and trading book

r040 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Standardised approaches for commodities risk
	Type of risk	Commodities risk
	Main Category underlying	Agricultural products (softs)
	Positions in the instrument	Not applicable/All positions
	Prudential portfolio	Banking and trading book

r040 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Standardised approaches for commodities risk
	Type of risk	Commodities risk
	Main Category underlying	Agricultural products (softs)
	Prudential portfolio	Banking and trading book

| **r050 c010** | Metric | Value used for market risk, gross [mi] |

r050 c010

Base	Exposures
Main category	Instruments subject to market risk
Approach	Standardised approaches for commodities risk
Type of risk	Commodities risk
Main Category underlying	Other than precious metals, base metals, agricultural products (softs)
Positions in the instrument	Long position
Prudential portfolio	Banking and trading book

r050 c020

Metric	Value used for market risk, gross [mi]
Base	Exposures
Main category	Instruments subject to market risk
Approach	Standardised approaches for commodities risk
Type of risk	Commodities risk
Main Category underlying	Other than precious metals, base metals, agricultural products (softs)
Positions in the instrument	Short position
Prudential portfolio	Banking and trading book

r050 c030

Metric	Value used for market risk, net [mi]
Base	Exposures
Main category	Instruments subject to market risk
Approach	Standardised approaches for commodities risk
Type of risk	Commodities risk
Main Category underlying	Other than precious metals, base metals, agricultural products (softs)
Positions in the instrument	Long position
Prudential portfolio	Banking and trading book

r050 c040

Metric	Value used for market risk, net [mi]
Base	Exposures
Main category	Instruments subject to market risk
Approach	Standardised approaches for commodities risk
Type of risk	Commodities risk
Main Category underlying	Other than precious metals, base metals, agricultural products (softs)
Positions in the instrument	Short position
Prudential portfolio	Banking and trading book

r050 c050

Metric	Value used for market risk, subject to capital charge [mi]
Base	Exposures
Main category	Instruments subject to market risk
Approach	Standardised approaches for commodities risk
Type of risk	Commodities risk
Main Category underlying	Other than precious metals, base metals, agricultural products (softs)
Positions in the instrument	Not applicable/All positions
Prudential portfolio	Banking and trading book

r050 c060

Metric	Own funds requirements [mi]
Base	Exposures
Main category	Instruments subject to market risk
Approach	Standardised approaches for commodities risk

r050 c060	Type of risk	Commodities risk
	Main Category underlying	Other than precious metals, base metals, agricultural products (softs)
	Prudential portfolio	Banking and trading book

r060 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Standardised approaches for commodities risk
	Type of risk	Commodities risk
	Main Category underlying	Energy products (oil, gas)
	Positions in the instrument	Long position
	Prudential portfolio	Banking and trading book

r060 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Standardised approaches for commodities risk
	Type of risk	Commodities risk
	Main Category underlying	Energy products (oil, gas)
	Positions in the instrument	Short position
	Prudential portfolio	Banking and trading book

r060 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Standardised approaches for commodities risk
	Type of risk	Commodities risk
	Main Category underlying	Energy products (oil, gas)
	Positions in the instrument	Long position
	Prudential portfolio	Banking and trading book

r060 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Standardised approaches for commodities risk
	Type of risk	Commodities risk
	Main Category underlying	Energy products (oil, gas)
	Positions in the instrument	Short position
	Prudential portfolio	Banking and trading book

r060 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Standardised approaches for commodities risk
	Type of risk	Commodities risk
	Main Category underlying	Energy products (oil, gas)
	Positions in the instrument	Not applicable/All positions
	Prudential portfolio	Banking and trading book

r060 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Standardised approaches for commodities risk
	Type of risk	Commodities risk
	Main Category underlying	Energy products (oil, gas)
	Prudential portfolio	Banking and trading book
r070 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Maturity ladder approach
	Type of risk	Commodities risk
	Positions in the instrument	Long position
	Prudential portfolio	Banking and trading book
r070 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Maturity ladder approach
	Type of risk	Commodities risk
	Positions in the instrument	Short position
	Prudential portfolio	Banking and trading book
r070 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Maturity ladder approach
	Type of risk	Commodities risk
	Positions in the instrument	Long position
	Prudential portfolio	Banking and trading book
r070 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Maturity ladder approach
	Type of risk	Commodities risk
	Positions in the instrument	Short position
	Prudential portfolio	Banking and trading book
r070 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Maturity ladder approach
	Type of risk	Commodities risk
	Positions in the instrument	Not applicable/All positions
	Prudential portfolio	Banking and trading book
r070 c060	Metric	Own funds requirements [mi]

r070 c060	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Maturity ladder approach
	Type of risk	Commodities risk
	Prudential portfolio	Banking and trading book
r070 c070	Metric	Total risk exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Maturity ladder approach
	Type of risk	Commodities risk
	Prudential portfolio	Banking and trading book
r080 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Extended maturity ladder approach
	Type of risk	Commodities risk
	Positions in the instrument	Long position
	Prudential portfolio	Banking and trading book
r080 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Extended maturity ladder approach
	Type of risk	Commodities risk
	Positions in the instrument	Short position
	Prudential portfolio	Banking and trading book
r080 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Extended maturity ladder approach
	Type of risk	Commodities risk
	Positions in the instrument	Long position
	Prudential portfolio	Banking and trading book
r080 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Extended maturity ladder approach
	Type of risk	Commodities risk
	Positions in the instrument	Short position
	Prudential portfolio	Banking and trading book
r080 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Extended maturity ladder approach

r080 c050	Type of risk	Commodities risk
	Positions in the instrument	Not applicable/All positions
	Prudential portfolio	Banking and trading book

r080 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Extended maturity ladder approach
	Type of risk	Commodities risk
	Prudential portfolio	Banking and trading book

r080 c070	Metric	Total risk exposure amount [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Extended maturity ladder approach
	Type of risk	Commodities risk
	Prudential portfolio	Banking and trading book

r090 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Simplified approach
	Type of risk	Commodities risk
	Positions in the instrument	Long position
	Prudential portfolio	Banking and trading book

r090 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Simplified approach
	Type of risk	Commodities risk
	Positions in the instrument	Short position
	Prudential portfolio	Banking and trading book

r090 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Simplified approach
	Type of risk	Commodities risk
	Positions in the instrument	Not applicable/All positions
	Prudential portfolio	Banking and trading book

r090 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Simplified approach
	Type of risk	Commodities risk
	Prudential portfolio	Banking and trading book

r090 c070	Metric	Total risk exposure amount [mi]

r090 c070	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Simplified approach
	Type of risk	Commodities risk
	Prudential portfolio	Banking and trading book

r100 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Approaches for options
	Type of risk	Commodities risk
	Prudential portfolio	Banking and trading book

r100 c070	Metric	Total risk exposure amount [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Approaches for options
	Type of risk	Commodities risk
	Prudential portfolio	Banking and trading book

r110 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Commodities risk
	Positions in the instrument	Long position
	Prudential portfolio	Banking and trading book

r110 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Commodities risk
	Positions in the instrument	Short position
	Prudential portfolio	Banking and trading book

r110 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Commodities risk
	Positions in the instrument	Long position
	Prudential portfolio	Banking and trading book

r110 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Commodities risk

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r110 c040	Positions in the instrument	Short position
	Prudential portfolio	Banking and trading book
r110 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Commodities risk
	Positions in the instrument	Not applicable/All positions
	Prudential portfolio	Banking and trading book
r110 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Commodities risk
	Prudential portfolio	Banking and trading book
r110 c070	Metric	Total risk exposure amount [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Simplified method
	Type of risk	Commodities risk
	Prudential portfolio	Banking and trading book
r120 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Commodities risk
	Positions in the instrument	Long position
	Prudential portfolio	Banking and trading book
r120 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Commodities risk
	Positions in the instrument	Short position
	Prudential portfolio	Banking and trading book
r120 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Commodities risk
	Positions in the instrument	Long position
	Prudential portfolio	Banking and trading book
r120 c040	Metric	Value used for market risk, net [mi]

r120 c040	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Commodities risk
	Positions in the instrument	Short position
	Prudential portfolio	Banking and trading book
r120 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Commodities risk
	Positions in the instrument	Not applicable/All positions
	Prudential portfolio	Banking and trading book
r120 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Commodities risk
	Prudential portfolio	Banking and trading book
r120 c070	Metric	Total risk exposure amount [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for gamma risk
	Type of risk	Commodities risk
	Prudential portfolio	Banking and trading book
r130 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Commodities risk
	Positions in the instrument	Long position
	Prudential portfolio	Banking and trading book
r130 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Commodities risk
	Positions in the instrument	Short position
	Prudential portfolio	Banking and trading book
r130 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk

r130 c030	Type of risk	Commodities risk
	Positions in the instrument	Long position
	Prudential portfolio	Banking and trading book

r130 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Commodities risk
	Positions in the instrument	Short position
	Prudential portfolio	Banking and trading book

r130 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Commodities risk
	Positions in the instrument	Not applicable/All positions
	Prudential portfolio	Banking and trading book

r130 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Commodities risk
	Prudential portfolio	Banking and trading book

r130 c070	Metric	Total risk exposure amount [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Delta plus approach, additional requirements for vega risk
	Type of risk	Commodities risk
	Prudential portfolio	Banking and trading book

r140 c010	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Commodities risk
	Positions in the instrument	Long position
	Prudential portfolio	Banking and trading book

r140 c020	Metric	Value used for market risk, gross [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Commodities risk
	Positions in the instrument	Short position
	Prudential portfolio	Banking and trading book

r140 c030	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Commodities risk
	Positions in the instrument	Long position
	Prudential portfolio	Banking and trading book

r140 c040	Metric	Value used for market risk, net [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Commodities risk
	Positions in the instrument	Short position
	Prudential portfolio	Banking and trading book

r140 c050	Metric	Value used for market risk, subject to capital charge [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Commodities risk
	Positions in the instrument	Not applicable/All positions
	Prudential portfolio	Banking and trading book

r140 c060	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Commodities risk
	Prudential portfolio	Banking and trading book

r140 c070	Metric	Total risk exposure amount [mi]
	Base	Exposures
	Main category	Options and warrants
	Approach	Scenario matrix approach
	Type of risk	Commodities risk
	Prudential portfolio	Banking and trading book

C 24.00 - Market risk: Internal models - Total

r010 c030	Metric	Adjusted VaR [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Internal models approach for market risk
	Type of risk	Market risk
	Prudential portfolio	Banking and trading book

r010 c040	Metric	Previous day VaR [mi]
	Base	Exposures

r010 c040	Main category	Instruments subject to market risk
	Approach	Internal models approach for market risk
	Type of risk	Market risk
	Prudential portfolio	Banking and trading book
r010 c050	Metric	Adjusted stressed VaR [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Internal models approach for market risk
	Type of risk	Market risk
	Prudential portfolio	Banking and trading book
r010 c060	Metric	Previous day stressed VaR [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Internal models approach for market risk
	Type of risk	Market risk
	Prudential portfolio	Banking and trading book
r010 c070	Metric	Average incremental default and migration risk capital charge [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Internal models approach for market risk
	Type of risk	Market risk
	Prudential portfolio	Banking and trading book
r010 c080	Metric	Incremental default and migration risk capital charge last measure [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Internal models approach for market risk
	Type of risk	Market risk
	Prudential portfolio	Banking and trading book
r010 c090	Metric	All price risk capital charge for CTP Floor [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Internal models approach for market risk
	Type of risk	Market risk
	Prudential portfolio	Banking and trading book
r010 c100	Metric	All price risk charge for CTP 12 weeks average [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Internal models approach for market risk
	Type of risk	Market risk
	Prudential portfolio	Banking and trading book
r010 c110	Metric	All price risk charge for CTP last measure [mi]
	Base	Exposures
	Main category	Instruments subject to market risk

r010 c110	Approach		Internal models approach for market risk
	Type of risk		Market risk
	Prudential portfolio		Banking and trading book
r010 c120	Metric		Own funds requirements [mi]
	Base		Exposures
	Main category		Instruments subject to market risk
	Approach		Internal models approach for market risk
	Type of risk		Market risk
	Prudential portfolio		Banking and trading book
r010 c130	Metric		Total risk exposure amount [mi]
	Base		Exposures
	Main category		Instruments subject to market risk
	Approach		Internal models approach for market risk
	Type of risk		Market risk
	Prudential portfolio		Banking and trading book
r010 c140	Metric		Number of overshotings [ii]
	Base		Memorandum items
	Main category		Instruments subject to market risk
	Approach		Internal models approach for market risk
	Type of risk		Market risk
	Prudential portfolio		Banking and trading book
r010 c150	Metric		VaR Multiplication factor [pi]
	Base		Exposures
	Main category		Instruments subject to market risk
	Approach		Internal models approach for market risk
	Type of risk		Market risk
	Prudential portfolio		Banking and trading book
r010 c160	Metric		SVaR Multiplication factor [pi]
	Base		Exposures
	Main category		Instruments subject to market risk
	Approach		Internal models approach for market risk
	Type of risk		Market risk
	Prudential portfolio		Banking and trading book
r010 c170	Metric		Assumed charge for CTP floor - weighted positions after cap [mi]
	Base		Exposures
	Main category		Instruments subject to market risk
	Approach		Internal models approach for market risk
	Type of risk		Market risk
	Positions in the instrument		Long position
	Prudential portfolio		Banking and trading book
r010 c180	Metric		Assumed charge for CTP floor - weighted positions after cap [mi]
	Base		Exposures
	Main category		Instruments subject to market risk

r010 c180	Approach	Internal models approach for market risk
	Type of risk	Market risk
	Positions in the instrument	Short position
	Prudential portfolio	Banking and trading book

r020 c030	Metric	Adjusted VaR [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Internal models approach for market risk
	Type of risk	Interest rate risk
	Prudential portfolio	Trading book

r020 c040	Metric	Previous day VaR [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Internal models approach for market risk
	Type of risk	Interest rate risk
	Prudential portfolio	Trading book

r020 c050	Metric	Adjusted stressed VaR [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Internal models approach for market risk
	Type of risk	Interest rate risk
	Prudential portfolio	Trading book

r020 c060	Metric	Previous day stressed VaR [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Internal models approach for market risk
	Type of risk	Interest rate risk
	Prudential portfolio	Trading book

r030 c030	Metric	Adjusted VaR [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Internal models approach for market risk
	Type of risk	General risk for debt instruments
	Prudential portfolio	Trading book

r030 c040	Metric	Previous day VaR [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Internal models approach for market risk
	Type of risk	General risk for debt instruments
	Prudential portfolio	Trading book

r030 c050	Metric	Adjusted stressed VaR [mi]
	Base	Exposures
	Main category	Instruments subject to market risk

r030 c050	Approach	Internal models approach for market risk
	Type of risk	General risk for debt instruments
	Prudential portfolio	Trading book

r030 c060	Metric	Previous day stressed VaR [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Internal models approach for market risk
	Type of risk	General risk for debt instruments
	Prudential portfolio	Trading book

r040 c020	Metric	Computable amount, gross [mi]
	Base	Exposures
	Main category	Derivatives
	Approach	Internal models approach for market risk
	Type of risk	General risk for debt instruments
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

r040 c021	Metric	Computable amount, gross [mi]
	Base	Exposures
	Main category	Derivatives
	Approach	Internal models approach for market risk
	Type of risk	General risk for debt instruments
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

r050 c020	Metric	Computable amount, gross [mi]
	Base	Exposures
	Main category	Assets and liabilities other than derivatives
	Approach	Internal models approach for market risk
	Type of risk	General risk for debt instruments
	Positions in the instrument	Long position
	Prudential portfolio	Trading book

r050 c021	Metric	Computable amount, gross [mi]
	Base	Exposures
	Main category	Assets and liabilities other than derivatives
	Approach	Internal models approach for market risk
	Type of risk	General risk for debt instruments
	Positions in the instrument	Short position
	Prudential portfolio	Trading book

r060 c030	Metric	Adjusted VaR [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Internal models approach for market risk
	Type of risk	Specific risk for debt instruments
	Prudential portfolio	Trading book

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r060 c040	Metric	Previous day VaR [mi]	
	Base	Exposures	
	Main category	Instruments subject to market risk	
	Approach	Internal models approach for market risk	
	Type of risk	Specific risk for debt instruments	
	Prudential portfolio	Trading book	
r060 c050	Metric	Adjusted stressed VaR [mi]	
	Base	Exposures	
	Main category	Instruments subject to market risk	
	Approach	Internal models approach for market risk	
	Type of risk	Specific risk for debt instruments	
	Prudential portfolio	Trading book	
r060 c060	Metric	Previous day stressed VaR [mi]	
	Base	Exposures	
	Main category	Instruments subject to market risk	
	Approach	Internal models approach for market risk	
	Type of risk	Specific risk for debt instruments	
	Prudential portfolio	Trading book	
r070 c030	Metric	Adjusted VaR [mi]	
	Base	Exposures	
	Main category	Instruments subject to market risk	
	Approach	Internal models approach for market risk	
	Type of risk	Equity risk	
	Prudential portfolio	Trading book	
r070 c040	Metric	Previous day VaR [mi]	
	Base	Exposures	
	Main category	Instruments subject to market risk	
	Approach	Internal models approach for market risk	
	Type of risk	Equity risk	
	Prudential portfolio	Trading book	
r070 c050	Metric	Adjusted stressed VaR [mi]	
	Base	Exposures	
	Main category	Instruments subject to market risk	
	Approach	Internal models approach for market risk	
	Type of risk	Equity risk	
	Prudential portfolio	Trading book	
r070 c060	Metric	Previous day stressed VaR [mi]	
	Base	Exposures	
	Main category	Instruments subject to market risk	
	Approach	Internal models approach for market risk	
	Type of risk	Equity risk	
	Prudential portfolio	Trading book	
r080 c030	Metric	Adjusted VaR [mi]	

r080 c030	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Internal models approach for market risk
	Type of risk	General risk for equity instruments
	Prudential portfolio	Trading book
r080 c040	Metric	Previous day VaR [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Internal models approach for market risk
	Type of risk	General risk for equity instruments
	Prudential portfolio	Trading book
r080 c050	Metric	Adjusted stressed VaR [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Internal models approach for market risk
	Type of risk	General risk for equity instruments
	Prudential portfolio	Trading book
r080 c060	Metric	Previous day stressed VaR [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Internal models approach for market risk
	Type of risk	General risk for equity instruments
	Prudential portfolio	Trading book
r090 c020	Metric	Computable amount, gross [mi]
	Base	Exposures
	Main category	Derivatives
	Approach	Internal models approach for market risk
	Type of risk	General risk for equity instruments
	Positions in the instrument	Long position
	Prudential portfolio	Trading book
r090 c021	Metric	Computable amount, gross [mi]
	Base	Exposures
	Main category	Derivatives
	Approach	Internal models approach for market risk
	Type of risk	General risk for equity instruments
	Positions in the instrument	Short position
	Prudential portfolio	Trading book
r100 c020	Metric	Computable amount, gross [mi]
	Base	Exposures
	Main category	Assets and liabilities other than derivatives
	Approach	Internal models approach for market risk
	Type of risk	General risk for equity instruments
	Positions in the instrument	Long position

r100 c020	Prudential portfolio		Trading book
r100 c021	Metric		Computable amount, gross [mi]
	Base		Exposures
	Main category		Assets and liabilities other than derivatives
	Approach		Internal models approach for market risk
	Type of risk		General risk for equity instruments
	Positions in the instrument		Short position
	Prudential portfolio		Trading book
r110 c030	Metric		Adjusted VaR [mi]
	Base		Exposures
	Main category		Instruments subject to market risk
	Approach		Internal models approach for market risk
	Type of risk		Specific risk for equity instruments
	Prudential portfolio		Trading book
r110 c040	Metric		Previous day VaR [mi]
	Base		Exposures
	Main category		Instruments subject to market risk
	Approach		Internal models approach for market risk
	Type of risk		Specific risk for equity instruments
	Prudential portfolio		Trading book
r110 c050	Metric		Adjusted stressed VaR [mi]
	Base		Exposures
	Main category		Instruments subject to market risk
	Approach		Internal models approach for market risk
	Type of risk		Specific risk for equity instruments
	Prudential portfolio		Trading book
r110 c060	Metric		Previous day stressed VaR [mi]
	Base		Exposures
	Main category		Instruments subject to market risk
	Approach		Internal models approach for market risk
	Type of risk		Specific risk for equity instruments
	Prudential portfolio		Trading book
r120 c030	Metric		Adjusted VaR [mi]
	Base		Exposures
	Main category		Instruments subject to market risk
	Approach		Internal models approach for market risk
	Type of risk		Foreign-exchange risk
	Prudential portfolio		Banking and trading book
r120 c040	Metric		Previous day VaR [mi]
	Base		Exposures
	Main category		Instruments subject to market risk
	Approach		Internal models approach for market risk
	Type of risk		Foreign-exchange risk

r120 c040	Prudential portfolio	Banking and trading book
r120 c050	Metric	Adjusted stressed VaR [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Internal models approach for market risk
	Type of risk	Foreign-exchange risk
	Prudential portfolio	Banking and trading book
r120 c060	Metric	Previous day stressed VaR [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Internal models approach for market risk
	Type of risk	Foreign-exchange risk
	Prudential portfolio	Banking and trading book
r130 c020	Metric	Computable amount, gross [mi]
	Base	Exposures
	Main category	Financial instruments which can be subject to FX market risk requirements - Derivatives
	Approach	Internal models approach for market risk
	Type of risk	Foreign-exchange risk
	Positions in the instrument	Long position
	Prudential portfolio	Banking and trading book
r130 c021	Metric	Computable amount, gross [mi]
	Base	Exposures
	Main category	Financial instruments which can be subject to FX market risk requirements - Derivatives
	Approach	Internal models approach for market risk
	Type of risk	Foreign-exchange risk
	Positions in the instrument	Short position
	Prudential portfolio	Banking and trading book
r140 c020	Metric	Computable amount, gross [mi]
	Base	Exposures
	Main category	On-balance sheet items
	Approach	Internal models approach for market risk
	Type of risk	Foreign-exchange risk
	Positions in the instrument	Long position
	Prudential portfolio	Banking and trading book
r140 c021	Metric	Computable amount, gross [mi]
	Base	Exposures
	Main category	On-balance sheet items
	Approach	Internal models approach for market risk
	Type of risk	Foreign-exchange risk
	Positions in the instrument	Short position
	Prudential portfolio	Banking and trading book
r150 c020	Metric	Computable amount, gross [mi]
	Base	Exposures

r150 c020	Main category	Off-balance sheet items
	Approach	Internal models approach for market risk
	Type of risk	Foreign-exchange risk
	Positions in the instrument	Long position
	Prudential portfolio	Banking and trading book
r150 c021	Metric	Computable amount, gross [mi]
	Base	Exposures
	Main category	Off-balance sheet items
	Approach	Internal models approach for market risk
	Type of risk	Foreign-exchange risk
	Positions in the instrument	Short position
	Prudential portfolio	Banking and trading book
r160 c030	Metric	Adjusted VaR [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Internal models approach for market risk
	Type of risk	Commodities risk
	Prudential portfolio	Banking and trading book
r160 c040	Metric	Previous day VaR [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Internal models approach for market risk
	Type of risk	Commodities risk
	Prudential portfolio	Banking and trading book
r160 c050	Metric	Adjusted stressed VaR [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Internal models approach for market risk
	Type of risk	Commodities risk
	Prudential portfolio	Banking and trading book
r160 c060	Metric	Previous day stressed VaR [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Internal models approach for market risk
	Type of risk	Commodities risk
	Prudential portfolio	Banking and trading book
r170 c030	Metric	Adjusted VaR [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Internal models approach for market risk
	Type of risk	General risk
	Prudential portfolio	Trading book
r170 c040	Metric	Previous day VaR [mi]

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r170 c040	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Internal models approach for market risk
	Type of risk	General risk
	Prudential portfolio	Trading book
r170 c050	Metric	Adjusted stressed VaR [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Internal models approach for market risk
	Type of risk	General risk
	Prudential portfolio	Trading book
r170 c060	Metric	Previous day stressed VaR [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Internal models approach for market risk
	Type of risk	General risk
	Prudential portfolio	Trading book
r180 c030	Metric	Adjusted VaR [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Internal models approach for market risk
	Type of risk	Specific risk
	Prudential portfolio	Trading book
r180 c040	Metric	Previous day VaR [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Internal models approach for market risk
	Type of risk	Specific risk
	Prudential portfolio	Trading book
r180 c050	Metric	Adjusted stressed VaR [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Internal models approach for market risk
	Type of risk	Specific risk
	Prudential portfolio	Trading book
r180 c060	Metric	Previous day stressed VaR [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Internal models approach for market risk
	Type of risk	Specific risk
	Prudential portfolio	Trading book
r190 c020	Metric	Computable amount, gross [mi]
	Base	Exposures

r190 c020	Main category	Instruments subject to market risk
	Approach	Internal models approach for market risk
	Currency of the exposure	Euro
	Positions in the instrument	Long position
r190 c021	Metric	Computable amount, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Internal models approach for market risk
	Currency of the exposure	Euro
	Positions in the instrument	Short position
r200 c020	Metric	Computable amount, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Internal models approach for market risk
	Currency of the exposure	Albanian Lek
	Positions in the instrument	Long position
r200 c021	Metric	Computable amount, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Internal models approach for market risk
	Currency of the exposure	Albanian Lek
	Positions in the instrument	Short position
r210 c020	Metric	Computable amount, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Internal models approach for market risk
	Currency of the exposure	Argentine Peso
	Positions in the instrument	Long position
r210 c021	Metric	Computable amount, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Internal models approach for market risk
	Currency of the exposure	Argentine Peso
	Positions in the instrument	Short position
r220 c020	Metric	Computable amount, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Internal models approach for market risk
	Currency of the exposure	Australian Dollar
	Positions in the instrument	Long position
r220 c021	Metric	Computable amount, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk

r220 c021	Approach	Internal models approach for market risk
	Currency of the exposure	Australian Dollar
	Positions in the instrument	Short position

r230 c020	Metric	Computable amount, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Internal models approach for market risk
	Currency of the exposure	Brazilian Real
	Positions in the instrument	Long position

r230 c021	Metric	Computable amount, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Internal models approach for market risk
	Currency of the exposure	Brazilian Real
	Positions in the instrument	Short position

r240 c020	Metric	Computable amount, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Internal models approach for market risk
	Currency of the exposure	Bulgarian Lev
	Positions in the instrument	Long position

r240 c021	Metric	Computable amount, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Internal models approach for market risk
	Currency of the exposure	Bulgarian Lev
	Positions in the instrument	Short position

r250 c020	Metric	Computable amount, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Internal models approach for market risk
	Currency of the exposure	Canadian Dollar
	Positions in the instrument	Long position

r250 c021	Metric	Computable amount, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Internal models approach for market risk
	Currency of the exposure	Canadian Dollar
	Positions in the instrument	Short position

r260 c020	Metric	Computable amount, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Internal models approach for market risk

r260 c020	Currency of the exposure	Czech Koruna
	Positions in the instrument	Long position
r260 c021	Metric	Computable amount, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Internal models approach for market risk
	Currency of the exposure	Czech Koruna
	Positions in the instrument	Short position
r270 c020	Metric	Computable amount, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Internal models approach for market risk
	Currency of the exposure	Danish Krone
	Positions in the instrument	Long position
r270 c021	Metric	Computable amount, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Internal models approach for market risk
	Currency of the exposure	Danish Krone
	Positions in the instrument	Short position
r280 c020	Metric	Computable amount, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Internal models approach for market risk
	Currency of the exposure	Egyptian Pound
	Positions in the instrument	Long position
r280 c021	Metric	Computable amount, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Internal models approach for market risk
	Currency of the exposure	Egyptian Pound
	Positions in the instrument	Short position
r290 c020	Metric	Computable amount, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Internal models approach for market risk
	Currency of the exposure	Great Britain Pound
	Positions in the instrument	Long position
r290 c021	Metric	Computable amount, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Internal models approach for market risk
	Currency of the exposure	Great Britain Pound

r290 c021	Positions in the instrument		Short position
r300 c020	Metric		Computable amount, gross [mi]
	Base		Exposures
	Main category		Instruments subject to market risk
	Approach		Internal models approach for market risk
	Currency of the exposure		Hungarian Forint
	Positions in the instrument		Long position
r300 c021	Metric		Computable amount, gross [mi]
	Base		Exposures
	Main category		Instruments subject to market risk
	Approach		Internal models approach for market risk
	Currency of the exposure		Hungarian Forint
	Positions in the instrument		Short position
r310 c020	Metric		Computable amount, gross [mi]
	Base		Exposures
	Main category		Instruments subject to market risk
	Approach		Internal models approach for market risk
	Currency of the exposure		Japanese Yen
	Positions in the instrument		Long position
r310 c021	Metric		Computable amount, gross [mi]
	Base		Exposures
	Main category		Instruments subject to market risk
	Approach		Internal models approach for market risk
	Currency of the exposure		Japanese Yen
	Positions in the instrument		Short position
r320 c020	Metric		Computable amount, gross [mi]
	Base		Exposures
	Main category		Instruments subject to market risk
	Approach		Internal models approach for market risk
	Currency of the exposure		Latvian Lats
	Positions in the instrument		Long position
r320 c021	Metric		Computable amount, gross [mi]
	Base		Exposures
	Main category		Instruments subject to market risk
	Approach		Internal models approach for market risk
	Currency of the exposure		Latvian Lats
	Positions in the instrument		Short position
r330 c020	Metric		Computable amount, gross [mi]
	Base		Exposures
	Main category		Instruments subject to market risk
	Approach		Internal models approach for market risk
	Currency of the exposure		Lithuanian Litas
	Positions in the instrument		Long position

r330 c021	Metric	Computable amount, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Internal models approach for market risk
	Currency of the exposure	Lithuanian Litas
	Positions in the instrument	Short position
r340 c020	Metric	Computable amount, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Internal models approach for market risk
	Currency of the exposure	Macedonian Denar
	Positions in the instrument	Long position
r340 c021	Metric	Computable amount, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Internal models approach for market risk
	Currency of the exposure	Macedonian Denar
	Positions in the instrument	Short position
r350 c020	Metric	Computable amount, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Internal models approach for market risk
	Currency of the exposure	Mexican Peso
	Positions in the instrument	Long position
r350 c021	Metric	Computable amount, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Internal models approach for market risk
	Currency of the exposure	Mexican Peso
	Positions in the instrument	Short position
r360 c020	Metric	Computable amount, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Internal models approach for market risk
	Currency of the exposure	Polish Zloty
	Positions in the instrument	Long position
r360 c021	Metric	Computable amount, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Internal models approach for market risk
	Currency of the exposure	Polish Zloty
	Positions in the instrument	Short position
r370 c020	Metric	Computable amount, gross [mi]

r370 c020	Base	Exposures	
	Main category	Instruments subject to market risk	
	Approach	Internal models approach for market risk	
	Currency of the exposure	Rumanian Leu	
	Positions in the instrument	Long position	
r370 c021	Metric	Computable amount, gross [mi]	
	Base	Exposures	
	Main category	Instruments subject to market risk	
	Approach	Internal models approach for market risk	
	Currency of the exposure	Rumanian Leu	
	Positions in the instrument	Short position	
r380 c020	Metric	Computable amount, gross [mi]	
	Base	Exposures	
	Main category	Instruments subject to market risk	
	Approach	Internal models approach for market risk	
	Currency of the exposure	Russian Ruble	
	Positions in the instrument	Long position	
r380 c021	Metric	Computable amount, gross [mi]	
	Base	Exposures	
	Main category	Instruments subject to market risk	
	Approach	Internal models approach for market risk	
	Currency of the exposure	Russian Ruble	
	Positions in the instrument	Short position	
r390 c020	Metric	Computable amount, gross [mi]	
	Base	Exposures	
	Main category	Instruments subject to market risk	
	Approach	Internal models approach for market risk	
	Currency of the exposure	Serbian Dinar	
	Positions in the instrument	Long position	
r390 c021	Metric	Computable amount, gross [mi]	
	Base	Exposures	
	Main category	Instruments subject to market risk	
	Approach	Internal models approach for market risk	
	Currency of the exposure	Serbian Dinar	
	Positions in the instrument	Short position	
r400 c020	Metric	Computable amount, gross [mi]	
	Base	Exposures	
	Main category	Instruments subject to market risk	
	Approach	Internal models approach for market risk	
	Currency of the exposure	Swedish Krona	
	Positions in the instrument	Long position	
r400 c021	Metric	Computable amount, gross [mi]	
	Base	Exposures	

r400 c021	Main category	Instruments subject to market risk
	Approach	Internal models approach for market risk
	Currency of the exposure	Swedish Krona
	Positions in the instrument	Short position
r410 c020	Metric	Computable amount, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Internal models approach for market risk
	Currency of the exposure	Swiss Franc
	Positions in the instrument	Long position
r410 c021	Metric	Computable amount, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Internal models approach for market risk
	Currency of the exposure	Swiss Franc
	Positions in the instrument	Short position
r420 c020	Metric	Computable amount, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Internal models approach for market risk
	Currency of the exposure	Turkish Lira
	Positions in the instrument	Long position
r420 c021	Metric	Computable amount, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Internal models approach for market risk
	Currency of the exposure	Turkish Lira
	Positions in the instrument	Short position
r430 c020	Metric	Computable amount, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Internal models approach for market risk
	Currency of the exposure	Ukrainian Hryvnia
	Positions in the instrument	Long position
r430 c021	Metric	Computable amount, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk
	Approach	Internal models approach for market risk
	Currency of the exposure	Ukrainian Hryvnia
	Positions in the instrument	Short position
r440 c020	Metric	Computable amount, gross [mi]
	Base	Exposures
	Main category	Instruments subject to market risk

r440 c020	Approach	Internal models approach for market risk	
	Currency of the exposure	US-Dollar	
	Positions in the instrument	Long position	
r440 c021	Metric	Computable amount, gross [mi]	
	Base	Exposures	
	Main category	Instruments subject to market risk	
	Approach	Internal models approach for market risk	
	Currency of the exposure	US-Dollar	
	Positions in the instrument	Short position	
r450 c020	Metric	Computable amount, gross [mi]	
	Base	Exposures	
	Main category	Instruments subject to market risk	
	Approach	Internal models approach for market risk	
	Currency of the exposure	OTHER (foreign exchange, internal models)	
	Positions in the instrument	Long position	
r450 c021	Metric	Computable amount, gross [mi]	
	Base	Exposures	
	Main category	Instruments subject to market risk	
	Approach	Internal models approach for market risk	
	Currency of the exposure	OTHER (foreign exchange, internal models)	
	Positions in the instrument	Short position	

C 25.00 - CVA RISK

r010 c010	Metric	Exposure value [mi]	
	Base	Exposures	
	Main category	Derivatives, Securities financial transactions	
	Approach	Total	
	Type of risk	CVA risk	
	Prudential portfolio	Banking and trading book	
	Type of market	OTC	
r010 c020	Metric	Exposure value [mi]	
	Base	Exposures	
	Main category	Derivatives	
	Approach	Total	
	Type of risk	CVA risk	
	Prudential portfolio	Banking and trading book	
	Type of market	OTC	
r010 c030	Metric	Exposure value [mi]	
	Base	Exposures	
	Main category	Securities financing transactions	
	Approach	Total	
	Type of risk	CVA risk	
	Prudential portfolio	Banking and trading book	

r010 c030	Type of market	OTC

r010 c080	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Derivatives, Securities financial transactions
	Approach	Total
	Type of risk	CVA risk
	Prudential portfolio	Banking and trading book
	Type of market	OTC

r010 c090	Metric	Total risk exposure amount [mi]
	Base	Exposures
	Main category	Derivatives, Securities financial transactions
	Approach	Total
	Type of risk	CVA risk
	Prudential portfolio	Banking and trading book
	Type of market	OTC

r010 c100	Metric	Number of counterparties [ii]
	Base	Memorandum items
	Approach	Total
	Type of risk	CVA risk
	Prudential portfolio	Banking and trading book
	Type of market	OTC

r010 c110	Metric	Incurred CVA [mi]
	Base	Memorandum items
	Main category	Derivatives, Securities financial transactions
	Approach	Total
	Type of risk	CVA risk
	Prudential portfolio	Banking and trading book
	Type of market	OTC

r010 c120	Metric	Expected loss amount [mi]
	Base	Memorandum items
	Main category	Derivatives, Securities financial transactions
	Approach	Total
	Type of risk	CVA risk
	Prudential portfolio	Banking and trading book
	Type of market	OTC

r010 c130	Metric	Mean credit spread [mi]
	Base	Memorandum items
	Main category	Derivatives, Securities financial transactions
	Approach	Total
	Type of risk	CVA risk
	Prudential portfolio	Banking and trading book
	Type of market	OTC

r010 c140	Metric	Notional amount [mi]

r010 c140	Base	Memorandum items
	Main category	Derivatives. Credit default swaps
	Approach	Total
	Type of risk	CVA risk
	Main Category underlying	Single name instrument
	Prudential portfolio	Banking and trading book
	Type of market	OTC
r010 c150	Metric	Notional amount [mi]
	Base	Memorandum items
	Main category	Derivatives. Credit default swaps
	Approach	Total
	Type of risk	CVA risk
	Main Category underlying	Index
	Prudential portfolio	Banking and trading book
	Type of market	OTC
r020 c010	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Derivatives, Securities financial transactions
	Approach	Advanced method
	Type of risk	CVA risk
	Prudential portfolio	Banking and trading book
	Type of market	OTC
r020 c020	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Derivatives
	Approach	Advanced method
	Type of risk	CVA risk
	Prudential portfolio	Banking and trading book
	Type of market	OTC
r020 c030	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Securities financing transactions
	Approach	Advanced method
	Type of risk	CVA risk
	Prudential portfolio	Banking and trading book
	Type of market	OTC
r020 c040	Metric	Adjusted VaR [mi]
	Base	Exposures
	Approach	Advanced method
	Type of risk	CVA risk
	Prudential portfolio	Banking and trading book
	Type of market	OTC
r020 c050	Metric	Previous day VaR [mi]

r020 c050	Base	Exposures
	Approach	Advanced method
	Type of risk	CVA risk
	Prudential portfolio	Banking and trading book
	Type of market	OTC

r020 c060	Metric	Adjusted stressed VaR [mi]
	Base	Exposures
	Approach	Advanced method
	Type of risk	CVA risk
	Prudential portfolio	Banking and trading book
	Type of market	OTC

r020 c070	Metric	Stressed VAR [mi]
	Base	Exposures
	Approach	Advanced method
	Type of risk	CVA risk
	Prudential portfolio	Banking and trading book
	Type of market	OTC

r020 c080	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Derivatives, Securities financial transactions
	Approach	Advanced method
	Type of risk	CVA risk
	Prudential portfolio	Banking and trading book
	Type of market	OTC

r020 c090	Metric	Total risk exposure amount [mi]
	Base	Exposures
	Main category	Derivatives, Securities financial transactions
	Approach	Advanced method
	Type of risk	CVA risk
	Prudential portfolio	Banking and trading book
	Type of market	OTC

r020 c100	Metric	Number of counterparties [ii]
	Base	Memorandum items
	Approach	Advanced method
	Type of risk	CVA risk
	Prudential portfolio	Banking and trading book
	Type of market	OTC

r020 c130	Metric	Mean credit spread [mi]
	Base	Memorandum items
	Main category	Derivatives, Securities financial transactions
	Approach	Advanced method
	Type of risk	CVA risk
	Prudential portfolio	Banking and trading book

r020 c130	Type of market	OTC
r020 c140	Metric	Notional amount [mi]
	Base	Memorandum items
	Main category	Derivatives. Credit default swaps
	Approach	Advanced method
	Type of risk	CVA risk
	Main Category underlying	Single name instrument
	Prudential portfolio	Banking and trading book
	Type of market	OTC
r020 c150	Metric	Notional amount [mi]
	Base	Memorandum items
	Main category	Derivatives. Credit default swaps
	Approach	Advanced method
	Type of risk	CVA risk
	Main Category underlying	Index
	Prudential portfolio	Banking and trading book
	Type of market	OTC
r030 c010	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Derivatives, Securities financial transactions
	Approach	Standardised Method
	Type of risk	CVA risk
	Prudential portfolio	Banking and trading book
	Type of market	OTC
r030 c020	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Derivatives
	Approach	Standardised Method
	Type of risk	CVA risk
	Prudential portfolio	Banking and trading book
	Type of market	OTC
r030 c030	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Securities financing transactions
	Approach	Standardised Method
	Type of risk	CVA risk
	Prudential portfolio	Banking and trading book
	Type of market	OTC
r030 c080	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Derivatives, Securities financial transactions
	Approach	Standardised Method
	Type of risk	CVA risk

| **r030 c080** | Prudential portfolio | Banking and trading book |
| | Type of market | OTC |

r030 c090	Metric	Total risk exposure amount [mi]
	Base	Exposures
	Main category	Derivatives, Securities financial transactions
	Approach	Standardised Method
	Type of risk	CVA risk
	Prudential portfolio	Banking and trading book
	Type of market	OTC

r030 c100	Metric	Number of counterparties [ii]
	Base	Memorandum items
	Approach	Standardised Method
	Type of risk	CVA risk
	Prudential portfolio	Banking and trading book
	Type of market	OTC

r030 c130	Metric	Mean credit spread [mi]
	Base	Memorandum items
	Main category	Derivatives, Securities financial transactions
	Approach	Standardised Method
	Type of risk	CVA risk
	Prudential portfolio	Banking and trading book
	Type of market	OTC

r030 c140	Metric	Notional amount [mi]
	Base	Memorandum items
	Main category	Derivatives. Credit default swaps
	Approach	Standardised Method
	Type of risk	CVA risk
	Main Category underlying	Single name instrument
	Prudential portfolio	Banking and trading book
	Type of market	OTC

r030 c150	Metric	Notional amount [mi]
	Base	Memorandum items
	Main category	Derivatives. Credit default swaps
	Approach	Standardised Method
	Type of risk	CVA risk
	Main Category underlying	Index
	Prudential portfolio	Banking and trading book
	Type of market	OTC

r040 c010	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Derivatives, Securities financial transactions
	Approach	Original Exposure Method
	Type of risk	CVA risk

| r040 c010 | Prudential portfolio | Banking and trading book |
| | Type of market | OTC |

r040 c020	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Derivatives
	Approach	Original Exposure Method
	Type of risk	CVA risk
	Prudential portfolio	Banking and trading book
	Type of market	OTC

r040 c030	Metric	Exposure value [mi]
	Base	Exposures
	Main category	Securities financing transactions
	Approach	Original Exposure Method
	Type of risk	CVA risk
	Prudential portfolio	Banking and trading book
	Type of market	OTC

r040 c080	Metric	Own funds requirements [mi]
	Base	Exposures
	Main category	Derivatives, Securities financial transactions
	Approach	Original Exposure Method
	Type of risk	CVA risk
	Prudential portfolio	Banking and trading book
	Type of market	OTC

r040 c090	Metric	Total risk exposure amount [mi]
	Base	Exposures
	Main category	Derivatives, Securities financial transactions
	Approach	Original Exposure Method
	Type of risk	CVA risk
	Prudential portfolio	Banking and trading book
	Type of market	OTC

r040 c100	Metric	Number of counterparties [ii]
	Base	Memorandum items
	Approach	Original Exposure Method
	Type of risk	CVA risk
	Prudential portfolio	Banking and trading book
	Type of market	OTC

r040 c130	Metric	Mean credit spread [mi]
	Base	Memorandum items
	Main category	Derivatives, Securities financial transactions
	Approach	Original Exposure Method
	Type of risk	CVA risk
	Prudential portfolio	Banking and trading book
	Type of market	OTC

C 60.01 - Net stable funding ratio. Items requiring stable funding (I)

s010 r030 c010	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Cash on hand
	Deducted from own funds	False
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	<= 3 months

s010 r040 c010	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Loans and advances
	Counterparty sector	Central banks
	Deducted from own funds	False
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	<= 3 months

s010 r050 c010	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Loans and advances. On demand [call] and short notice [current account]
	Counterparty sector	Central banks
	Deducted from own funds	False
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	<= 3 months
	Specific liquidity requirements	To be withdrawn in time of stress

s010 r070 c010	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Counterparty sector	Central governments or guaranteed by central governments
	Deducted from own funds	False
	Encumbrance	Unencumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	<= 3 months

s010 r070 c020	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Counterparty sector	Central governments or guaranteed by central governments
	Deducted from own funds	False
	Encumbrance	Unencumbered

s010 r070 c020	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	> 3 months <= 6 months
s010 r070 c030	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Counterparty sector	Central governments or guaranteed by central governments
	Deducted from own funds	False
	Encumbrance	Unencumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	> 6 months <= 9 months
s010 r070 c040	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Counterparty sector	Central governments or guaranteed by central governments
	Deducted from own funds	False
	Encumbrance	Unencumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	> 9 months <= 12 months
s010 r070 c050	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Counterparty sector	Central governments or guaranteed by central governments
	Deducted from own funds	False
	Encumbrance	Unencumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	> 12 months
s010 r080 c010	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Counterparty sector	Central governments or guaranteed by central governments
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	<= 3 months
	Time of encumbrance	<= 3 months
s010 r080 c020	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities

s010 r080 c020	Counterparty sector	Central governments or guaranteed by central governments
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	> 3 months <= 6 months
	Time of encumbrance	<= 3 months
s010 r080 c030	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Counterparty sector	Central governments or guaranteed by central governments
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	> 6 months <= 9 months
	Time of encumbrance	<= 3 months
s010 r080 c040	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Counterparty sector	Central governments or guaranteed by central governments
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	> 9 months <= 12 months
	Time of encumbrance	<= 3 months
s010 r080 c050	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Counterparty sector	Central governments or guaranteed by central governments
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	> 12 months
	Time of encumbrance	<= 3 months
s010 r090 c010	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Counterparty sector	Central governments or guaranteed by central governments
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404

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s010 r090 c010	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	<= 3 months
	Time of encumbrance	> 3 months <= 6 months
s010 r090 c020	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Counterparty sector	Central governments or guaranteed by central governments
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	> 3 months <= 6 months
	Time of encumbrance	> 3 months <= 6 months
s010 r090 c030	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Counterparty sector	Central governments or guaranteed by central governments
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	> 6 months <= 9 months
	Time of encumbrance	> 3 months <= 6 months
s010 r090 c040	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Counterparty sector	Central governments or guaranteed by central governments
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	> 9 months <= 12 months
	Time of encumbrance	> 3 months <= 6 months
s010 r090 c050	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Counterparty sector	Central governments or guaranteed by central governments
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	> 12 months
	Time of encumbrance	> 3 months <= 6 months

s010 r100 c010	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Counterparty sector	Central governments or guaranteed by central governments
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	<= 3 months
	Time of encumbrance	> 6 months <= 9 months
s010 r100 c020	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Counterparty sector	Central governments or guaranteed by central governments
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	> 3 months <= 6 months
	Time of encumbrance	> 6 months <= 9 months
s010 r100 c030	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Counterparty sector	Central governments or guaranteed by central governments
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	> 6 months <= 9 months
	Time of encumbrance	> 6 months <= 9 months
s010 r100 c040	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Counterparty sector	Central governments or guaranteed by central governments
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	> 9 months <= 12 months
	Time of encumbrance	> 6 months <= 9 months
s010 r100 c050	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Counterparty sector	Central governments or guaranteed by central governments

s010 r100 c050	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	> 12 months
	Time of encumbrance	> 6 months <= 9 months
s010 r110 c010	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Counterparty sector	Central governments or guaranteed by central governments
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	<= 3 months
	Time of encumbrance	> 9 months <= 12 months
s010 r110 c020	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Counterparty sector	Central governments or guaranteed by central governments
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	> 3 months <= 6 months
	Time of encumbrance	> 9 months <= 12 months
s010 r110 c030	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Counterparty sector	Central governments or guaranteed by central governments
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	> 6 months <= 9 months
	Time of encumbrance	> 9 months <= 12 months
s010 r110 c040	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Counterparty sector	Central governments or guaranteed by central governments
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality

s010 r110 c040	Residual maturity	> 9 months <= 12 months
	Time of encumbrance	> 9 months <= 12 months
s010 r110 c050	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Counterparty sector	Central governments or guaranteed by central governments
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	> 12 months
	Time of encumbrance	> 9 months <= 12 months
s010 r120 c010	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Counterparty sector	Central governments or guaranteed by central governments
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	<= 3 months
	Time of encumbrance	> 12 months
s010 r120 c020	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Counterparty sector	Central governments or guaranteed by central governments
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	> 3 months <= 6 months
	Time of encumbrance	> 12 months
s010 r120 c030	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Counterparty sector	Central governments or guaranteed by central governments
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	> 6 months <= 9 months
	Time of encumbrance	> 12 months
s010 r120 c040	Metric	Fair value [mi]

s010 r120 c040	Base	Stable assets
	Main category	Debt securities
	Counterparty sector	Central governments or guaranteed by central governments
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	> 9 months <= 12 months
	Time of encumbrance	> 12 months
s010 r120 c050	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Counterparty sector	Central governments or guaranteed by central governments
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	> 12 months
	Time of encumbrance	> 12 months
s010 r140 c010	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Equity instruments
	Counterparty sector	Collective Investment Undertakings
	Deducted from own funds	False
	Encumbrance	Unencumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Main Category underlying	Liquid underlying assets. Article 404
	Residual maturity	<= 3 months
s010 r140 c020	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Equity instruments
	Counterparty sector	Collective Investment Undertakings
	Deducted from own funds	False
	Encumbrance	Unencumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Main Category underlying	Liquid underlying assets. Article 404
	Residual maturity	> 3 months <= 6 months
s010 r140 c030	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Equity instruments
	Counterparty sector	Collective Investment Undertakings
	Deducted from own funds	False

s010 r140 c030	Encumbrance	Unencumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Main Category underlying	Liquid underlying assets. Article 404
	Residual maturity	> 6 months <= 9 months
s010 r140 c040	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Equity instruments
	Counterparty sector	Collective Investment Undertakings
	Deducted from own funds	False
	Encumbrance	Unencumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Main Category underlying	Liquid underlying assets. Article 404
	Residual maturity	> 9 months <= 12 months
s010 r140 c050	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Equity instruments
	Counterparty sector	Collective Investment Undertakings
	Deducted from own funds	False
	Encumbrance	Unencumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Main Category underlying	Liquid underlying assets. Article 404
	Residual maturity	> 12 months
s010 r140 c060	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Equity instruments
	Counterparty sector	Collective Investment Undertakings
	Deducted from own funds	False
	Encumbrance	Unencumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Main Category underlying	Liquid underlying assets. Article 404
	Residual maturity	<= 3 months
s010 r140 c070	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Equity instruments
	Counterparty sector	Collective Investment Undertakings
	Deducted from own funds	False
	Encumbrance	Unencumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Main Category underlying	Liquid underlying assets. Article 404

s010 r140 c070	Residual maturity	> 3 months <= 6 months

s010 r140 c080	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Equity instruments
	Counterparty sector	Collective Investment Undertakings
	Deducted from own funds	False
	Encumbrance	Unencumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Main Category underlying	Liquid underlying assets. Article 404
	Residual maturity	> 6 months <= 9 months

s010 r140 c090	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Equity instruments
	Counterparty sector	Collective Investment Undertakings
	Deducted from own funds	False
	Encumbrance	Unencumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Main Category underlying	Liquid underlying assets. Article 404
	Residual maturity	> 9 months <= 12 months

s010 r140 c100	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Equity instruments
	Counterparty sector	Collective Investment Undertakings
	Deducted from own funds	False
	Encumbrance	Unencumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Main Category underlying	Liquid underlying assets. Article 404
	Residual maturity	> 12 months

s010 r150 c010	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Equity instruments
	Counterparty sector	Collective Investment Undertakings
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Main Category underlying	Liquid underlying assets. Article 404
	Residual maturity	<= 3 months
	Time of encumbrance	<= 3 months

s010 r150 c020	Metric	Fair value [mi]

s010 r150 c020	Base	Stable assets
	Main category	Equity instruments
	Counterparty sector	Collective Investment Undertakings
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Main Category underlying	Liquid underlying assets. Article 404
	Residual maturity	> 3 months <= 6 months
	Time of encumbrance	<= 3 months
s010 r150 c030	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Equity instruments
	Counterparty sector	Collective Investment Undertakings
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Main Category underlying	Liquid underlying assets. Article 404
	Residual maturity	> 6 months <= 9 months
	Time of encumbrance	<= 3 months
s010 r150 c040	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Equity instruments
	Counterparty sector	Collective Investment Undertakings
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Main Category underlying	Liquid underlying assets. Article 404
	Residual maturity	> 9 months <= 12 months
	Time of encumbrance	<= 3 months
s010 r150 c050	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Equity instruments
	Counterparty sector	Collective Investment Undertakings
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Main Category underlying	Liquid underlying assets. Article 404
	Residual maturity	> 12 months
	Time of encumbrance	<= 3 months
s010 r150 c060	Metric	Fair value [mi]

s010 r150 c060

Base	Stable assets
Main category	Equity instruments
Counterparty sector	Collective Investment Undertakings
Deducted from own funds	False
Encumbrance	Encumbered
General liquidity requirements	Referred to in Article 404
Liquidity quality of assets	High liquidity and credit quality
Main Category underlying	Liquid underlying assets. Article 404
Residual maturity	<= 3 months
Time of encumbrance	<= 3 months

s010 r150 c070

Metric	Fair value [mi]
Base	Stable assets
Main category	Equity instruments
Counterparty sector	Collective Investment Undertakings
Deducted from own funds	False
Encumbrance	Encumbered
General liquidity requirements	Referred to in Article 404
Liquidity quality of assets	High liquidity and credit quality
Main Category underlying	Liquid underlying assets. Article 404
Residual maturity	> 3 months <= 6 months
Time of encumbrance	<= 3 months

s010 r150 c080

Metric	Fair value [mi]
Base	Stable assets
Main category	Equity instruments
Counterparty sector	Collective Investment Undertakings
Deducted from own funds	False
Encumbrance	Encumbered
General liquidity requirements	Referred to in Article 404
Liquidity quality of assets	High liquidity and credit quality
Main Category underlying	Liquid underlying assets. Article 404
Residual maturity	> 6 months <= 9 months
Time of encumbrance	<= 3 months

s010 r150 c090

Metric	Fair value [mi]
Base	Stable assets
Main category	Equity instruments
Counterparty sector	Collective Investment Undertakings
Deducted from own funds	False
Encumbrance	Encumbered
General liquidity requirements	Referred to in Article 404
Liquidity quality of assets	High liquidity and credit quality
Main Category underlying	Liquid underlying assets. Article 404
Residual maturity	> 9 months <= 12 months
Time of encumbrance	<= 3 months

s010 r150 c100

Metric	Fair value [mi]

s010 r150 c100	Base	Stable assets
	Main category	Equity instruments
	Counterparty sector	Collective Investment Undertakings
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Main Category underlying	Liquid underlying assets. Article 404
	Residual maturity	> 12 months
	Time of encumbrance	<= 3 months

s010 r160 c010	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Equity instruments
	Counterparty sector	Collective Investment Undertakings
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Main Category underlying	Liquid underlying assets. Article 404
	Residual maturity	<= 3 months
	Time of encumbrance	> 3 months <= 6 months

s010 r160 c020	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Equity instruments
	Counterparty sector	Collective Investment Undertakings
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Main Category underlying	Liquid underlying assets. Article 404
	Residual maturity	> 3 months <= 6 months
	Time of encumbrance	> 3 months <= 6 months

s010 r160 c030	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Equity instruments
	Counterparty sector	Collective Investment Undertakings
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Main Category underlying	Liquid underlying assets. Article 404
	Residual maturity	> 6 months <= 9 months
	Time of encumbrance	> 3 months <= 6 months

s010 r160 c040	Metric	Fair value [mi]

s010 r160 c040	Base	Stable assets
	Main category	Equity instruments
	Counterparty sector	Collective Investment Undertakings
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Main Category underlying	Liquid underlying assets. Article 404
	Residual maturity	> 9 months <= 12 months
	Time of encumbrance	> 3 months <= 6 months
s010 r160 c050	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Equity instruments
	Counterparty sector	Collective Investment Undertakings
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Main Category underlying	Liquid underlying assets. Article 404
	Residual maturity	> 12 months
	Time of encumbrance	> 3 months <= 6 months
s010 r160 c060	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Equity instruments
	Counterparty sector	Collective Investment Undertakings
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Main Category underlying	Liquid underlying assets. Article 404
	Residual maturity	<= 3 months
	Time of encumbrance	> 3 months <= 6 months
s010 r160 c070	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Equity instruments
	Counterparty sector	Collective Investment Undertakings
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Main Category underlying	Liquid underlying assets. Article 404
	Residual maturity	> 3 months <= 6 months
	Time of encumbrance	> 3 months <= 6 months
s010 r160 c080	Metric	Fair value [mi]

s010 r160 c080	Base	Stable assets
	Main category	Equity instruments
	Counterparty sector	Collective Investment Undertakings
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Main Category underlying	Liquid underlying assets. Article 404
	Residual maturity	> 6 months <= 9 months
	Time of encumbrance	> 3 months <= 6 months
s010 r160 c090	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Equity instruments
	Counterparty sector	Collective Investment Undertakings
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Main Category underlying	Liquid underlying assets. Article 404
	Residual maturity	> 9 months <= 12 months
	Time of encumbrance	> 3 months <= 6 months
s010 r160 c100	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Equity instruments
	Counterparty sector	Collective Investment Undertakings
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Main Category underlying	Liquid underlying assets. Article 404
	Residual maturity	> 12 months
	Time of encumbrance	> 3 months <= 6 months
s010 r170 c010	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Equity instruments
	Counterparty sector	Collective Investment Undertakings
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Main Category underlying	Liquid underlying assets. Article 404
	Residual maturity	<= 3 months
	Time of encumbrance	> 6 months <= 9 months
s010 r170 c020	Metric	Fair value [mi]

s010 r170 c020	Base	Stable assets
	Main category	Equity instruments
	Counterparty sector	Collective Investment Undertakings
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Main Category underlying	Liquid underlying assets. Article 404
	Residual maturity	> 3 months <= 6 months
	Time of encumbrance	> 6 months <= 9 months
s010 r170 c030	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Equity instruments
	Counterparty sector	Collective Investment Undertakings
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Main Category underlying	Liquid underlying assets. Article 404
	Residual maturity	> 6 months <= 9 months
	Time of encumbrance	> 6 months <= 9 months
s010 r170 c040	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Equity instruments
	Counterparty sector	Collective Investment Undertakings
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Main Category underlying	Liquid underlying assets. Article 404
	Residual maturity	> 9 months <= 12 months
	Time of encumbrance	> 6 months <= 9 months
s010 r170 c050	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Equity instruments
	Counterparty sector	Collective Investment Undertakings
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Main Category underlying	Liquid underlying assets. Article 404
	Residual maturity	> 12 months
	Time of encumbrance	> 6 months <= 9 months
s010 r170 c060	Metric	Fair value [mi]

s010 r170 c060	Base	Stable assets
	Main category	Equity instruments
	Counterparty sector	Collective Investment Undertakings
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Main Category underlying	Liquid underlying assets. Article 404
	Residual maturity	<= 3 months
	Time of encumbrance	> 6 months <= 9 months
s010 r170 c070	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Equity instruments
	Counterparty sector	Collective Investment Undertakings
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Main Category underlying	Liquid underlying assets. Article 404
	Residual maturity	> 3 months <= 6 months
	Time of encumbrance	> 6 months <= 9 months
s010 r170 c080	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Equity instruments
	Counterparty sector	Collective Investment Undertakings
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Main Category underlying	Liquid underlying assets. Article 404
	Residual maturity	> 6 months <= 9 months
	Time of encumbrance	> 6 months <= 9 months
s010 r170 c090	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Equity instruments
	Counterparty sector	Collective Investment Undertakings
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Main Category underlying	Liquid underlying assets. Article 404
	Residual maturity	> 9 months <= 12 months
	Time of encumbrance	> 6 months <= 9 months
s010 r170 c100	Metric	Fair value [mi]

s010 r170 c100	Base	Stable assets
	Main category	Equity instruments
	Counterparty sector	Collective Investment Undertakings
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Main Category underlying	Liquid underlying assets. Article 404
	Residual maturity	> 12 months
	Time of encumbrance	> 6 months <= 9 months
s010 r180 c010	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Equity instruments
	Counterparty sector	Collective Investment Undertakings
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Main Category underlying	Liquid underlying assets. Article 404
	Residual maturity	<= 3 months
	Time of encumbrance	> 9 months <= 12 months
s010 r180 c020	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Equity instruments
	Counterparty sector	Collective Investment Undertakings
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Main Category underlying	Liquid underlying assets. Article 404
	Residual maturity	> 3 months <= 6 months
	Time of encumbrance	> 9 months <= 12 months
s010 r180 c030	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Equity instruments
	Counterparty sector	Collective Investment Undertakings
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Main Category underlying	Liquid underlying assets. Article 404
	Residual maturity	> 6 months <= 9 months
	Time of encumbrance	> 9 months <= 12 months
s010 r180 c040	Metric	Fair value [mi]

s010 r180 c040	Base	Stable assets
	Main category	Equity instruments
	Counterparty sector	Collective Investment Undertakings
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Main Category underlying	Liquid underlying assets. Article 404
	Residual maturity	> 9 months <= 12 months
	Time of encumbrance	> 9 months <= 12 months
s010 r180 c050	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Equity instruments
	Counterparty sector	Collective Investment Undertakings
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Main Category underlying	Liquid underlying assets. Article 404
	Residual maturity	> 12 months
	Time of encumbrance	> 9 months <= 12 months
s010 r180 c060	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Equity instruments
	Counterparty sector	Collective Investment Undertakings
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Main Category underlying	Liquid underlying assets. Article 404
	Residual maturity	<= 3 months
	Time of encumbrance	> 9 months <= 12 months
s010 r180 c070	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Equity instruments
	Counterparty sector	Collective Investment Undertakings
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Main Category underlying	Liquid underlying assets. Article 404
	Residual maturity	> 3 months <= 6 months
	Time of encumbrance	> 9 months <= 12 months
s010 r180 c080	Metric	Fair value [mi]

s010 r180 c080	Base	Stable assets
	Main category	Equity instruments
	Counterparty sector	Collective Investment Undertakings
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Main Category underlying	Liquid underlying assets. Article 404
	Residual maturity	> 6 months <= 9 months
	Time of encumbrance	> 9 months <= 12 months
s010 r180 c090	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Equity instruments
	Counterparty sector	Collective Investment Undertakings
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Main Category underlying	Liquid underlying assets. Article 404
	Residual maturity	> 9 months <= 12 months
	Time of encumbrance	> 9 months <= 12 months
s010 r180 c100	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Equity instruments
	Counterparty sector	Collective Investment Undertakings
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Main Category underlying	Liquid underlying assets. Article 404
	Residual maturity	> 12 months
	Time of encumbrance	> 9 months <= 12 months
s010 r190 c010	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Equity instruments
	Counterparty sector	Collective Investment Undertakings
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Main Category underlying	Liquid underlying assets. Article 404
	Residual maturity	<= 3 months
	Time of encumbrance	> 12 months
s010 r190 c020	Metric	Fair value [mi]

s010 r190 c020	Base	Stable assets
	Main category	Equity instruments
	Counterparty sector	Collective Investment Undertakings
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Main Category underlying	Liquid underlying assets. Article 404
	Residual maturity	> 3 months <= 6 months
	Time of encumbrance	> 12 months
s010 r190 c030	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Equity instruments
	Counterparty sector	Collective Investment Undertakings
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Main Category underlying	Liquid underlying assets. Article 404
	Residual maturity	> 6 months <= 9 months
	Time of encumbrance	> 12 months
s010 r190 c040	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Equity instruments
	Counterparty sector	Collective Investment Undertakings
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Main Category underlying	Liquid underlying assets. Article 404
	Residual maturity	> 9 months <= 12 months
	Time of encumbrance	> 12 months
s010 r190 c050	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Equity instruments
	Counterparty sector	Collective Investment Undertakings
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Main Category underlying	Liquid underlying assets. Article 404
	Residual maturity	> 12 months
	Time of encumbrance	> 12 months
s010 r190 c060	Metric	Fair value [mi]

s010 r190 c060

Base	Stable assets
Main category	Equity instruments
Counterparty sector	Collective Investment Undertakings
Deducted from own funds	False
Encumbrance	Encumbered
General liquidity requirements	Referred to in Article 404
Liquidity quality of assets	High liquidity and credit quality
Main Category underlying	Liquid underlying assets. Article 404
Residual maturity	<= 3 months
Time of encumbrance	> 12 months

s010 r190 c070

Metric	Fair value [mi]
Base	Stable assets
Main category	Equity instruments
Counterparty sector	Collective Investment Undertakings
Deducted from own funds	False
Encumbrance	Encumbered
General liquidity requirements	Referred to in Article 404
Liquidity quality of assets	High liquidity and credit quality
Main Category underlying	Liquid underlying assets. Article 404
Residual maturity	> 3 months <= 6 months
Time of encumbrance	> 12 months

s010 r190 c080

Metric	Fair value [mi]
Base	Stable assets
Main category	Equity instruments
Counterparty sector	Collective Investment Undertakings
Deducted from own funds	False
Encumbrance	Encumbered
General liquidity requirements	Referred to in Article 404
Liquidity quality of assets	High liquidity and credit quality
Main Category underlying	Liquid underlying assets. Article 404
Residual maturity	> 6 months <= 9 months
Time of encumbrance	> 12 months

s010 r190 c090

Metric	Fair value [mi]
Base	Stable assets
Main category	Equity instruments
Counterparty sector	Collective Investment Undertakings
Deducted from own funds	False
Encumbrance	Encumbered
General liquidity requirements	Referred to in Article 404
Liquidity quality of assets	High liquidity and credit quality
Main Category underlying	Liquid underlying assets. Article 404
Residual maturity	> 9 months <= 12 months
Time of encumbrance	> 12 months

s010 r190 c100

Metric	Fair value [mi]

s010 r190 c100	Base	Stable assets
	Main category	Equity instruments
	Counterparty sector	Collective Investment Undertakings
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Main Category underlying	Liquid underlying assets. Article 404
	Residual maturity	> 12 months
	Time of encumbrance	> 12 months
s010 r210 c010	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Type of risk	Credit risk and free deliveries
	Deducted from own funds	False
	Encumbrance	Unencumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	<= 3 months
	Risk weights	0%
s010 r210 c020	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Type of risk	Credit risk and free deliveries
	Deducted from own funds	False
	Encumbrance	Unencumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	> 3 months <= 6 months
	Risk weights	0%
s010 r210 c030	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Type of risk	Credit risk and free deliveries
	Deducted from own funds	False
	Encumbrance	Unencumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	> 6 months <= 9 months
	Risk weights	0%
s010 r210 c040	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Type of risk	Credit risk and free deliveries

s010 r210 c040	Deducted from own funds	False
	Encumbrance	Unencumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	> 9 months <= 12 months
	Risk weights	0%
s010 r210 c050	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Type of risk	Credit risk and free deliveries
	Deducted from own funds	False
	Encumbrance	Unencumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	> 12 months
	Risk weights	0%
s010 r210 c060	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Type of risk	Credit risk and free deliveries
	Deducted from own funds	False
	Encumbrance	Unencumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	<= 3 months
	Risk weights	0%
s010 r210 c070	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Type of risk	Credit risk and free deliveries
	Deducted from own funds	False
	Encumbrance	Unencumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	> 3 months <= 6 months
	Risk weights	0%
s010 r210 c080	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Type of risk	Credit risk and free deliveries
	Deducted from own funds	False
	Encumbrance	Unencumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality

| s010 r210 c080 | Residual maturity | > 6 months <= 9 months |
| | Risk weights | 0% |

s010 r210 c090	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Type of risk	Credit risk and free deliveries
	Deducted from own funds	False
	Encumbrance	Unencumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	> 9 months <= 12 months
	Risk weights	0%

s010 r210 c100	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Type of risk	Credit risk and free deliveries
	Deducted from own funds	False
	Encumbrance	Unencumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	> 12 months
	Risk weights	0%

s010 r220 c010	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Type of risk	Credit risk and free deliveries
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	<= 3 months
	Risk weights	0%
	Time of encumbrance	<= 3 months

s010 r220 c020	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Type of risk	Credit risk and free deliveries
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	> 3 months <= 6 months
	Risk weights	0%
	Time of encumbrance	<= 3 months

s010 r220 c030	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Type of risk	Credit risk and free deliveries
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	> 6 months <= 9 months
	Risk weights	0%
	Time of encumbrance	<= 3 months

s010 r220 c040	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Type of risk	Credit risk and free deliveries
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	> 9 months <= 12 months
	Risk weights	0%
	Time of encumbrance	<= 3 months

s010 r220 c050	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Type of risk	Credit risk and free deliveries
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	> 12 months
	Risk weights	0%
	Time of encumbrance	<= 3 months

s010 r220 c060	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Type of risk	Credit risk and free deliveries
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	<= 3 months
	Risk weights	0%
	Time of encumbrance	<= 3 months

s010 r220 c070

Metric	Fair value [mi]
Base	Stable assets
Main category	Debt securities
Type of risk	Credit risk and free deliveries
Deducted from own funds	False
Encumbrance	Encumbered
General liquidity requirements	Referred to in Article 404
Liquidity quality of assets	High liquidity and credit quality
Residual maturity	> 3 months <= 6 months
Risk weights	0%
Time of encumbrance	<= 3 months

s010 r220 c080

Metric	Fair value [mi]
Base	Stable assets
Main category	Debt securities
Type of risk	Credit risk and free deliveries
Deducted from own funds	False
Encumbrance	Encumbered
General liquidity requirements	Referred to in Article 404
Liquidity quality of assets	High liquidity and credit quality
Residual maturity	> 6 months <= 9 months
Risk weights	0%
Time of encumbrance	<= 3 months

s010 r220 c090

Metric	Fair value [mi]
Base	Stable assets
Main category	Debt securities
Type of risk	Credit risk and free deliveries
Deducted from own funds	False
Encumbrance	Encumbered
General liquidity requirements	Referred to in Article 404
Liquidity quality of assets	High liquidity and credit quality
Residual maturity	> 9 months <= 12 months
Risk weights	0%
Time of encumbrance	<= 3 months

s010 r220 c100

Metric	Fair value [mi]
Base	Stable assets
Main category	Debt securities
Type of risk	Credit risk and free deliveries
Deducted from own funds	False
Encumbrance	Encumbered
General liquidity requirements	Referred to in Article 404
Liquidity quality of assets	High liquidity and credit quality
Residual maturity	> 12 months
Risk weights	0%
Time of encumbrance	<= 3 months

s010 r230 c010	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Type of risk	Credit risk and free deliveries
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	<= 3 months
	Risk weights	0%
	Time of encumbrance	> 3 months <= 6 months

s010 r230 c020	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Type of risk	Credit risk and free deliveries
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	> 3 months <= 6 months
	Risk weights	0%
	Time of encumbrance	> 3 months <= 6 months

s010 r230 c030	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Type of risk	Credit risk and free deliveries
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	> 6 months <= 9 months
	Risk weights	0%
	Time of encumbrance	> 3 months <= 6 months

s010 r230 c040	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Type of risk	Credit risk and free deliveries
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	> 9 months <= 12 months
	Risk weights	0%
	Time of encumbrance	> 3 months <= 6 months

s010 r230 c050		
	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Type of risk	Credit risk and free deliveries
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	> 12 months
	Risk weights	0%
	Time of encumbrance	> 3 months <= 6 months

s010 r230 c060		
	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Type of risk	Credit risk and free deliveries
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	<= 3 months
	Risk weights	0%
	Time of encumbrance	> 3 months <= 6 months

s010 r230 c070		
	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Type of risk	Credit risk and free deliveries
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	> 3 months <= 6 months
	Risk weights	0%
	Time of encumbrance	> 3 months <= 6 months

s010 r230 c080		
	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Type of risk	Credit risk and free deliveries
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	> 6 months <= 9 months
	Risk weights	0%
	Time of encumbrance	> 3 months <= 6 months

s010 r230 c090	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Type of risk	Credit risk and free deliveries
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	> 9 months <= 12 months
	Risk weights	0%
	Time of encumbrance	> 3 months <= 6 months
s010 r230 c100	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Type of risk	Credit risk and free deliveries
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	> 12 months
	Risk weights	0%
	Time of encumbrance	> 3 months <= 6 months
s010 r240 c010	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Type of risk	Credit risk and free deliveries
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	<= 3 months
	Risk weights	0%
	Time of encumbrance	> 6 months <= 9 months
s010 r240 c020	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Type of risk	Credit risk and free deliveries
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	> 3 months <= 6 months
	Risk weights	0%
	Time of encumbrance	> 6 months <= 9 months

s010 r240 c030	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Type of risk	Credit risk and free deliveries
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	> 6 months <= 9 months
	Risk weights	0%
	Time of encumbrance	> 6 months <= 9 months
s010 r240 c040	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Type of risk	Credit risk and free deliveries
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	> 9 months <= 12 months
	Risk weights	0%
	Time of encumbrance	> 6 months <= 9 months
s010 r240 c050	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Type of risk	Credit risk and free deliveries
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	> 12 months
	Risk weights	0%
	Time of encumbrance	> 6 months <= 9 months
s010 r240 c060	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Type of risk	Credit risk and free deliveries
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	<= 3 months
	Risk weights	0%
	Time of encumbrance	> 6 months <= 9 months

s010 r240 c070	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Type of risk	Credit risk and free deliveries
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	> 3 months <= 6 months
	Risk weights	0%
	Time of encumbrance	> 6 months <= 9 months

s010 r240 c080	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Type of risk	Credit risk and free deliveries
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	> 6 months <= 9 months
	Risk weights	0%
	Time of encumbrance	> 6 months <= 9 months

s010 r240 c090	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Type of risk	Credit risk and free deliveries
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	> 9 months <= 12 months
	Risk weights	0%
	Time of encumbrance	> 6 months <= 9 months

s010 r240 c100	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Type of risk	Credit risk and free deliveries
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	> 12 months
	Risk weights	0%
	Time of encumbrance	> 6 months <= 9 months

s010 r250 c010		
	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Type of risk	Credit risk and free deliveries
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	<= 3 months
	Risk weights	0%
	Time of encumbrance	> 9 months <= 12 months

s010 r250 c020		
	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Type of risk	Credit risk and free deliveries
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	> 3 months <= 6 months
	Risk weights	0%
	Time of encumbrance	> 9 months <= 12 months

s010 r250 c030		
	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Type of risk	Credit risk and free deliveries
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	> 6 months <= 9 months
	Risk weights	0%
	Time of encumbrance	> 9 months <= 12 months

s010 r250 c040		
	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Type of risk	Credit risk and free deliveries
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	> 9 months <= 12 months
	Risk weights	0%
	Time of encumbrance	> 9 months <= 12 months

s010 r250 c050	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Type of risk	Credit risk and free deliveries
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	> 12 months
	Risk weights	0%
	Time of encumbrance	> 9 months <= 12 months
s010 r250 c060	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Type of risk	Credit risk and free deliveries
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	<= 3 months
	Risk weights	0%
	Time of encumbrance	> 9 months <= 12 months
s010 r250 c070	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Type of risk	Credit risk and free deliveries
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	> 3 months <= 6 months
	Risk weights	0%
	Time of encumbrance	> 9 months <= 12 months
s010 r250 c080	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Type of risk	Credit risk and free deliveries
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	> 6 months <= 9 months
	Risk weights	0%
	Time of encumbrance	> 9 months <= 12 months

s010 r250 c090		
	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Type of risk	Credit risk and free deliveries
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	> 9 months <= 12 months
	Risk weights	0%
	Time of encumbrance	> 9 months <= 12 months
s010 r250 c100		
	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Type of risk	Credit risk and free deliveries
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	> 12 months
	Risk weights	0%
	Time of encumbrance	> 9 months <= 12 months
s010 r260 c010		
	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Type of risk	Credit risk and free deliveries
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	<= 3 months
	Risk weights	0%
	Time of encumbrance	> 12 months
s010 r260 c020		
	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Type of risk	Credit risk and free deliveries
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	> 3 months <= 6 months
	Risk weights	0%
	Time of encumbrance	> 12 months

s010 r260 c030	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Type of risk	Credit risk and free deliveries
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	> 6 months <= 9 months
	Risk weights	0%
	Time of encumbrance	> 12 months

s010 r260 c040	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Type of risk	Credit risk and free deliveries
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	> 9 months <= 12 months
	Risk weights	0%
	Time of encumbrance	> 12 months

s010 r260 c050	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Type of risk	Credit risk and free deliveries
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	> 12 months
	Risk weights	0%
	Time of encumbrance	> 12 months

s010 r260 c060	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Type of risk	Credit risk and free deliveries
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	<= 3 months
	Risk weights	0%
	Time of encumbrance	> 12 months

s010 r260 c070	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Type of risk	Credit risk and free deliveries
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	> 3 months <= 6 months
	Risk weights	0%
	Time of encumbrance	> 12 months

s010 r260 c080	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Type of risk	Credit risk and free deliveries
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	> 6 months <= 9 months
	Risk weights	0%
	Time of encumbrance	> 12 months

s010 r260 c090	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Type of risk	Credit risk and free deliveries
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	> 9 months <= 12 months
	Risk weights	0%
	Time of encumbrance	> 12 months

s010 r260 c100	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Type of risk	Credit risk and free deliveries
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	> 12 months
	Risk weights	0%
	Time of encumbrance	> 12 months

s010 r280 c010	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Type of risk	Credit risk and free deliveries
	Deducted from own funds	False
	Encumbrance	Unencumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	<= 3 months
	Risk weights	20%
s010 r280 c020	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Type of risk	Credit risk and free deliveries
	Deducted from own funds	False
	Encumbrance	Unencumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	> 3 months <= 6 months
	Risk weights	20%
s010 r280 c030	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Type of risk	Credit risk and free deliveries
	Deducted from own funds	False
	Encumbrance	Unencumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	> 6 months <= 9 months
	Risk weights	20%
s010 r280 c040	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Type of risk	Credit risk and free deliveries
	Deducted from own funds	False
	Encumbrance	Unencumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	> 9 months <= 12 months
	Risk weights	20%
s010 r280 c050	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities

s010 r280 c050	Type of risk	Credit risk and free deliveries
	Deducted from own funds	False
	Encumbrance	Unencumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	> 12 months
	Risk weights	20%
s010 r280 c060	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Type of risk	Credit risk and free deliveries
	Deducted from own funds	False
	Encumbrance	Unencumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	<= 3 months
	Risk weights	20%
s010 r280 c070	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Type of risk	Credit risk and free deliveries
	Deducted from own funds	False
	Encumbrance	Unencumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	> 3 months <= 6 months
	Risk weights	20%
s010 r280 c080	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Type of risk	Credit risk and free deliveries
	Deducted from own funds	False
	Encumbrance	Unencumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	> 6 months <= 9 months
	Risk weights	20%
s010 r280 c090	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Type of risk	Credit risk and free deliveries
	Deducted from own funds	False
	Encumbrance	Unencumbered
	General liquidity requirements	Referred to in Article 404

s010 r280 c090	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	> 9 months <= 12 months
	Risk weights	20%

s010 r280 c100	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Type of risk	Credit risk and free deliveries
	Deducted from own funds	False
	Encumbrance	Unencumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	> 12 months
	Risk weights	20%

s010 r290 c010	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Type of risk	Credit risk and free deliveries
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	<= 3 months
	Risk weights	20%
	Time of encumbrance	<= 3 months

s010 r290 c020	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Type of risk	Credit risk and free deliveries
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	> 3 months <= 6 months
	Risk weights	20%
	Time of encumbrance	<= 3 months

s010 r290 c030	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Type of risk	Credit risk and free deliveries
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	> 6 months <= 9 months

s010 r290 c030	Risk weights	20%	
	Time of encumbrance	<= 3 months	
s010 r290 c040	Metric	Fair value [mi]	
	Base	Stable assets	
	Main category	Debt securities	
	Type of risk	Credit risk and free deliveries	
	Deducted from own funds	False	
	Encumbrance	Encumbered	
	General liquidity requirements	Referred to in Article 404	
	Liquidity quality of assets	Extremely high liquidity and credit quality	
	Residual maturity	> 9 months <= 12 months	
	Risk weights	20%	
	Time of encumbrance	<= 3 months	
s010 r290 c050	Metric	Fair value [mi]	
	Base	Stable assets	
	Main category	Debt securities	
	Type of risk	Credit risk and free deliveries	
	Deducted from own funds	False	
	Encumbrance	Encumbered	
	General liquidity requirements	Referred to in Article 404	
	Liquidity quality of assets	Extremely high liquidity and credit quality	
	Residual maturity	> 12 months	
	Risk weights	20%	
	Time of encumbrance	<= 3 months	
s010 r290 c060	Metric	Fair value [mi]	
	Base	Stable assets	
	Main category	Debt securities	
	Type of risk	Credit risk and free deliveries	
	Deducted from own funds	False	
	Encumbrance	Encumbered	
	General liquidity requirements	Referred to in Article 404	
	Liquidity quality of assets	High liquidity and credit quality	
	Residual maturity	<= 3 months	
	Risk weights	20%	
	Time of encumbrance	<= 3 months	
s010 r290 c070	Metric	Fair value [mi]	
	Base	Stable assets	
	Main category	Debt securities	
	Type of risk	Credit risk and free deliveries	
	Deducted from own funds	False	
	Encumbrance	Encumbered	
	General liquidity requirements	Referred to in Article 404	
	Liquidity quality of assets	High liquidity and credit quality	
	Residual maturity	> 3 months <= 6 months	

| s010 r290 c070 | Risk weights | 20% |
| | Time of encumbrance | <= 3 months |

s010 r290 c080	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Type of risk	Credit risk and free deliveries
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	> 6 months <= 9 months
	Risk weights	20%
	Time of encumbrance	<= 3 months

s010 r290 c090	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Type of risk	Credit risk and free deliveries
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	> 9 months <= 12 months
	Risk weights	20%
	Time of encumbrance	<= 3 months

s010 r290 c100	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Type of risk	Credit risk and free deliveries
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	> 12 months
	Risk weights	20%
	Time of encumbrance	<= 3 months

s010 r300 c010	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Type of risk	Credit risk and free deliveries
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	<= 3 months

| s010 r300 c010 | Risk weights | 20% |
| | Time of encumbrance | > 3 months <= 6 months |

s010 r300 c020	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Type of risk	Credit risk and free deliveries
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	> 3 months <= 6 months
	Risk weights	20%
	Time of encumbrance	> 3 months <= 6 months

s010 r300 c030	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Type of risk	Credit risk and free deliveries
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	> 6 months <= 9 months
	Risk weights	20%
	Time of encumbrance	> 3 months <= 6 months

s010 r300 c040	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Type of risk	Credit risk and free deliveries
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	> 9 months <= 12 months
	Risk weights	20%
	Time of encumbrance	> 3 months <= 6 months

s010 r300 c050	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Type of risk	Credit risk and free deliveries
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	> 12 months

| s010 r300 c050 | Risk weights | 20% |
| | Time of encumbrance | > 3 months <= 6 months |

s010 r300 c060	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Type of risk	Credit risk and free deliveries
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	<= 3 months
	Risk weights	20%
	Time of encumbrance	> 3 months <= 6 months

s010 r300 c070	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Type of risk	Credit risk and free deliveries
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	> 3 months <= 6 months
	Risk weights	20%
	Time of encumbrance	> 3 months <= 6 months

s010 r300 c080	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Type of risk	Credit risk and free deliveries
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	> 6 months <= 9 months
	Risk weights	20%
	Time of encumbrance	> 3 months <= 6 months

s010 r300 c090	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Type of risk	Credit risk and free deliveries
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	> 9 months <= 12 months

| s010 r300 c090 | Risk weights | 20% |
| | Time of encumbrance | > 3 months <= 6 months |

s010 r300 c100	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Type of risk	Credit risk and free deliveries
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	> 12 months
	Risk weights	20%
	Time of encumbrance	> 3 months <= 6 months

s010 r310 c010	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Type of risk	Credit risk and free deliveries
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	<= 3 months
	Risk weights	20%
	Time of encumbrance	> 6 months <= 9 months

s010 r310 c020	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Type of risk	Credit risk and free deliveries
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	> 3 months <= 6 months
	Risk weights	20%
	Time of encumbrance	> 6 months <= 9 months

s010 r310 c030	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Type of risk	Credit risk and free deliveries
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	> 6 months <= 9 months

| s010 r310 c030 | Risk weights | 20% |
| | Time of encumbrance | > 6 months <= 9 months |

s010 r310 c040	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Type of risk	Credit risk and free deliveries
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	> 9 months <= 12 months
	Risk weights	20%
	Time of encumbrance	> 6 months <= 9 months

s010 r310 c050	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Type of risk	Credit risk and free deliveries
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	> 12 months
	Risk weights	20%
	Time of encumbrance	> 6 months <= 9 months

s010 r310 c060	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Type of risk	Credit risk and free deliveries
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	<= 3 months
	Risk weights	20%
	Time of encumbrance	> 6 months <= 9 months

s010 r310 c070	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Type of risk	Credit risk and free deliveries
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	> 3 months <= 6 months

| s010 r310 c070 | Risk weights | 20% |
| | Time of encumbrance | > 6 months <= 9 months |

s010 r310 c080	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Type of risk	Credit risk and free deliveries
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	> 6 months <= 9 months
	Risk weights	20%
	Time of encumbrance	> 6 months <= 9 months

s010 r310 c090	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Type of risk	Credit risk and free deliveries
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	> 9 months <= 12 months
	Risk weights	20%
	Time of encumbrance	> 6 months <= 9 months

s010 r310 c100	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Type of risk	Credit risk and free deliveries
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	> 12 months
	Risk weights	20%
	Time of encumbrance	> 6 months <= 9 months

s010 r320 c010	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Type of risk	Credit risk and free deliveries
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	<= 3 months

s010 r320 c010	Risk weights	20%	
	Time of encumbrance	> 9 months <= 12 months	
s010 r320 c020	Metric	Fair value [mi]	
	Base	Stable assets	
	Main category	Debt securities	
	Type of risk	Credit risk and free deliveries	
	Deducted from own funds	False	
	Encumbrance	Encumbered	
	General liquidity requirements	Referred to in Article 404	
	Liquidity quality of assets	Extremely high liquidity and credit quality	
	Residual maturity	> 3 months <= 6 months	
	Risk weights	20%	
	Time of encumbrance	> 9 months <= 12 months	
s010 r320 c030	Metric	Fair value [mi]	
	Base	Stable assets	
	Main category	Debt securities	
	Type of risk	Credit risk and free deliveries	
	Deducted from own funds	False	
	Encumbrance	Encumbered	
	General liquidity requirements	Referred to in Article 404	
	Liquidity quality of assets	Extremely high liquidity and credit quality	
	Residual maturity	> 6 months <= 9 months	
	Risk weights	20%	
	Time of encumbrance	> 9 months <= 12 months	
s010 r320 c040	Metric	Fair value [mi]	
	Base	Stable assets	
	Main category	Debt securities	
	Type of risk	Credit risk and free deliveries	
	Deducted from own funds	False	
	Encumbrance	Encumbered	
	General liquidity requirements	Referred to in Article 404	
	Liquidity quality of assets	Extremely high liquidity and credit quality	
	Residual maturity	> 9 months <= 12 months	
	Risk weights	20%	
	Time of encumbrance	> 9 months <= 12 months	
s010 r320 c050	Metric	Fair value [mi]	
	Base	Stable assets	
	Main category	Debt securities	
	Type of risk	Credit risk and free deliveries	
	Deducted from own funds	False	
	Encumbrance	Encumbered	
	General liquidity requirements	Referred to in Article 404	
	Liquidity quality of assets	Extremely high liquidity and credit quality	
	Residual maturity	> 12 months	

| s010 r320 c050 | Risk weights | 20% |
| | Time of encumbrance | > 9 months <= 12 months |

s010 r320 c060	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Type of risk	Credit risk and free deliveries
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	<= 3 months
	Risk weights	20%
	Time of encumbrance	> 9 months <= 12 months

s010 r320 c070	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Type of risk	Credit risk and free deliveries
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	> 3 months <= 6 months
	Risk weights	20%
	Time of encumbrance	> 9 months <= 12 months

s010 r320 c080	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Type of risk	Credit risk and free deliveries
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	> 6 months <= 9 months
	Risk weights	20%
	Time of encumbrance	> 9 months <= 12 months

s010 r320 c090	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Type of risk	Credit risk and free deliveries
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	> 9 months <= 12 months

| s010 r320 c090 | Risk weights | 20% |
| | Time of encumbrance | > 9 months <= 12 months |

s010 r320 c100	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Type of risk	Credit risk and free deliveries
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	> 12 months
	Risk weights	20%
	Time of encumbrance	> 9 months <= 12 months

s010 r330 c010	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Type of risk	Credit risk and free deliveries
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	<= 3 months
	Risk weights	20%
	Time of encumbrance	> 12 months

s010 r330 c020	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Type of risk	Credit risk and free deliveries
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	> 3 months <= 6 months
	Risk weights	20%
	Time of encumbrance	> 12 months

s010 r330 c030	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Type of risk	Credit risk and free deliveries
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	> 6 months <= 9 months

| s010 r330 c030 | Risk weights | 20% |
| | Time of encumbrance | > 12 months |

s010 r330 c040	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Type of risk	Credit risk and free deliveries
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	> 9 months <= 12 months
	Risk weights	20%
	Time of encumbrance	> 12 months

s010 r330 c050	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Type of risk	Credit risk and free deliveries
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	> 12 months
	Risk weights	20%
	Time of encumbrance	> 12 months

s010 r330 c060	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Type of risk	Credit risk and free deliveries
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	<= 3 months
	Risk weights	20%
	Time of encumbrance	> 12 months

s010 r330 c070	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Type of risk	Credit risk and free deliveries
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	> 3 months <= 6 months

s010 r330 c070	Risk weights	20%
	Time of encumbrance	> 12 months

s010 r330 c080	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Type of risk	Credit risk and free deliveries
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	> 6 months <= 9 months
	Risk weights	20%
	Time of encumbrance	> 12 months

s010 r330 c090	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Type of risk	Credit risk and free deliveries
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	> 9 months <= 12 months
	Risk weights	20%
	Time of encumbrance	> 12 months

s010 r330 c100	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Type of risk	Credit risk and free deliveries
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	> 12 months
	Risk weights	20%
	Time of encumbrance	> 12 months

s010 r350 c010	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Counterparty sector	Credit Institutions sponsored by a Member State central or regional government
	Deducted from own funds	False
	Encumbrance	Unencumbered
	General liquidity requirements	Referred to in Article 404
	Guarantor	Member State central or regional government
	Liquidity quality of assets	Extremely high liquidity and credit quality

s010 r350 c010	Purpose	Promotional funding
	Residual maturity	<= 3 months

s010 r350 c020	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Counterparty sector	Credit Institutions sponsored by a Member State central or regional government
	Deducted from own funds	False
	Encumbrance	Unencumbered
	General liquidity requirements	Referred to in Article 404
	Guarantor	Member State central or regional government
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Purpose	Promotional funding
	Residual maturity	> 3 months <= 6 months

s010 r350 c030	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Counterparty sector	Credit Institutions sponsored by a Member State central or regional government
	Deducted from own funds	False
	Encumbrance	Unencumbered
	General liquidity requirements	Referred to in Article 404
	Guarantor	Member State central or regional government
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Purpose	Promotional funding
	Residual maturity	> 6 months <= 9 months

s010 r350 c040	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Counterparty sector	Credit Institutions sponsored by a Member State central or regional government
	Deducted from own funds	False
	Encumbrance	Unencumbered
	General liquidity requirements	Referred to in Article 404
	Guarantor	Member State central or regional government
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Purpose	Promotional funding
	Residual maturity	> 9 months <= 12 months

s010 r350 c050	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Counterparty sector	Credit Institutions sponsored by a Member State central or regional government
	Deducted from own funds	False
	Encumbrance	Unencumbered
	General liquidity requirements	Referred to in Article 404
	Guarantor	Member State central or regional government
	Liquidity quality of assets	Extremely high liquidity and credit quality

| s010 r350 c050 | Purpose | Promotional funding |
| | Residual maturity | > 12 months |

s010 r350 c060	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Counterparty sector	Credit Institutions sponsored by a Member State central or regional government
	Deducted from own funds	False
	Encumbrance	Unencumbered
	General liquidity requirements	Referred to in Article 404
	Guarantor	Member State central or regional government
	Liquidity quality of assets	High liquidity and credit quality
	Purpose	Promotional funding
	Residual maturity	<= 3 months

s010 r350 c070	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Counterparty sector	Credit Institutions sponsored by a Member State central or regional government
	Deducted from own funds	False
	Encumbrance	Unencumbered
	General liquidity requirements	Referred to in Article 404
	Guarantor	Member State central or regional government
	Liquidity quality of assets	High liquidity and credit quality
	Purpose	Promotional funding
	Residual maturity	> 3 months <= 6 months

s010 r350 c080	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Counterparty sector	Credit Institutions sponsored by a Member State central or regional government
	Deducted from own funds	False
	Encumbrance	Unencumbered
	General liquidity requirements	Referred to in Article 404
	Guarantor	Member State central or regional government
	Liquidity quality of assets	High liquidity and credit quality
	Purpose	Promotional funding
	Residual maturity	> 6 months <= 9 months

s010 r350 c090	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Counterparty sector	Credit Institutions sponsored by a Member State central or regional government
	Deducted from own funds	False
	Encumbrance	Unencumbered
	General liquidity requirements	Referred to in Article 404
	Guarantor	Member State central or regional government
	Liquidity quality of assets	High liquidity and credit quality

s010 r350 c090	Purpose	Promotional funding
	Residual maturity	> 9 months <= 12 months

s010 r350 c100	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Counterparty sector	Credit Institutions sponsored by a Member State central or regional government
	Deducted from own funds	False
	Encumbrance	Unencumbered
	General liquidity requirements	Referred to in Article 404
	Guarantor	Member State central or regional government
	Liquidity quality of assets	High liquidity and credit quality
	Purpose	Promotional funding
	Residual maturity	> 12 months

s010 r360 c010	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Counterparty sector	Credit Institutions sponsored by a Member State central or regional government
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Guarantor	Member State central or regional government
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Purpose	Promotional funding
	Residual maturity	<= 3 months
	Time of encumbrance	<= 3 months

s010 r360 c020	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Counterparty sector	Credit Institutions sponsored by a Member State central or regional government
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Guarantor	Member State central or regional government
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Purpose	Promotional funding
	Residual maturity	> 3 months <= 6 months
	Time of encumbrance	<= 3 months

s010 r360 c030	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Counterparty sector	Credit Institutions sponsored by a Member State central or regional government
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404

s010 r360 c030	Guarantor	Member State central or regional government
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Purpose	Promotional funding
	Residual maturity	> 6 months <= 9 months
	Time of encumbrance	<= 3 months
s010 r360 c040	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Counterparty sector	Credit Institutions sponsored by a Member State central or regional government
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Guarantor	Member State central or regional government
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Purpose	Promotional funding
	Residual maturity	> 9 months <= 12 months
	Time of encumbrance	<= 3 months
s010 r360 c050	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Counterparty sector	Credit Institutions sponsored by a Member State central or regional government
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Guarantor	Member State central or regional government
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Purpose	Promotional funding
	Residual maturity	> 12 months
	Time of encumbrance	<= 3 months
s010 r360 c060	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Counterparty sector	Credit Institutions sponsored by a Member State central or regional government
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Guarantor	Member State central or regional government
	Liquidity quality of assets	High liquidity and credit quality
	Purpose	Promotional funding
	Residual maturity	<= 3 months
	Time of encumbrance	<= 3 months
s010 r360 c070	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities

s010 r360 c070		
	Counterparty sector	Credit Institutions sponsored by a Member State central or regional government
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Guarantor	Member State central or regional government
	Liquidity quality of assets	High liquidity and credit quality
	Purpose	Promotional funding
	Residual maturity	> 3 months <= 6 months
	Time of encumbrance	<= 3 months

s010 r360 c080		
	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Counterparty sector	Credit Institutions sponsored by a Member State central or regional government
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Guarantor	Member State central or regional government
	Liquidity quality of assets	High liquidity and credit quality
	Purpose	Promotional funding
	Residual maturity	> 6 months <= 9 months
	Time of encumbrance	<= 3 months

s010 r360 c090		
	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Counterparty sector	Credit Institutions sponsored by a Member State central or regional government
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Guarantor	Member State central or regional government
	Liquidity quality of assets	High liquidity and credit quality
	Purpose	Promotional funding
	Residual maturity	> 9 months <= 12 months
	Time of encumbrance	<= 3 months

s010 r360 c100		
	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Counterparty sector	Credit Institutions sponsored by a Member State central or regional government
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Guarantor	Member State central or regional government
	Liquidity quality of assets	High liquidity and credit quality
	Purpose	Promotional funding
	Residual maturity	> 12 months

s010 r360 c100	Time of encumbrance	<= 3 months

s010 r370 c010	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Counterparty sector	Credit Institutions sponsored by a Member State central or regional government
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Guarantor	Member State central or regional government
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Purpose	Promotional funding
	Residual maturity	<= 3 months
	Time of encumbrance	> 3 months <= 6 months

s010 r370 c020	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Counterparty sector	Credit Institutions sponsored by a Member State central or regional government
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Guarantor	Member State central or regional government
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Purpose	Promotional funding
	Residual maturity	> 3 months <= 6 months
	Time of encumbrance	> 3 months <= 6 months

s010 r370 c030	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Counterparty sector	Credit Institutions sponsored by a Member State central or regional government
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Guarantor	Member State central or regional government
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Purpose	Promotional funding
	Residual maturity	> 6 months <= 9 months
	Time of encumbrance	> 3 months <= 6 months

s010 r370 c040	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Counterparty sector	Credit Institutions sponsored by a Member State central or regional government
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404

s010 r370 c040		
	Guarantor	Member State central or regional government
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Purpose	Promotional funding
	Residual maturity	> 9 months <= 12 months
	Time of encumbrance	> 3 months <= 6 months
s010 r370 c050	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Counterparty sector	Credit Institutions sponsored by a Member State central or regional government
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Guarantor	Member State central or regional government
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Purpose	Promotional funding
	Residual maturity	> 12 months
	Time of encumbrance	> 3 months <= 6 months
s010 r370 c060	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Counterparty sector	Credit Institutions sponsored by a Member State central or regional government
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Guarantor	Member State central or regional government
	Liquidity quality of assets	High liquidity and credit quality
	Purpose	Promotional funding
	Residual maturity	<= 3 months
	Time of encumbrance	> 3 months <= 6 months
s010 r370 c070	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Counterparty sector	Credit Institutions sponsored by a Member State central or regional government
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Guarantor	Member State central or regional government
	Liquidity quality of assets	High liquidity and credit quality
	Purpose	Promotional funding
	Residual maturity	> 3 months <= 6 months
	Time of encumbrance	> 3 months <= 6 months
s010 r370 c080	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities

s010 r370 c080		
	Counterparty sector	Credit Institutions sponsored by a Member State central or regional government
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Guarantor	Member State central or regional government
	Liquidity quality of assets	High liquidity and credit quality
	Purpose	Promotional funding
	Residual maturity	> 6 months <= 9 months
	Time of encumbrance	> 3 months <= 6 months
s010 r370 c090		
	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Counterparty sector	Credit Institutions sponsored by a Member State central or regional government
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Guarantor	Member State central or regional government
	Liquidity quality of assets	High liquidity and credit quality
	Purpose	Promotional funding
	Residual maturity	> 9 months <= 12 months
	Time of encumbrance	> 3 months <= 6 months
s010 r370 c100		
	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Counterparty sector	Credit Institutions sponsored by a Member State central or regional government
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Guarantor	Member State central or regional government
	Liquidity quality of assets	High liquidity and credit quality
	Purpose	Promotional funding
	Residual maturity	> 12 months
	Time of encumbrance	> 3 months <= 6 months
s010 r380 c010		
	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Counterparty sector	Credit Institutions sponsored by a Member State central or regional government
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Guarantor	Member State central or regional government
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Purpose	Promotional funding
	Residual maturity	<= 3 months

s010 r380 c010	Time of encumbrance	> 6 months <= 9 months	
s010 r380 c020	Metric	Fair value [mi]	
	Base	Stable assets	
	Main category	Debt securities	
	Counterparty sector	Credit Institutions sponsored by a Member State central or regional government	
	Deducted from own funds	False	
	Encumbrance	Encumbered	
	General liquidity requirements	Referred to in Article 404	
	Guarantor	Member State central or regional government	
	Liquidity quality of assets	Extremely high liquidity and credit quality	
	Purpose	Promotional funding	
	Residual maturity	> 3 months <= 6 months	
	Time of encumbrance	> 6 months <= 9 months	
s010 r380 c030	Metric	Fair value [mi]	
	Base	Stable assets	
	Main category	Debt securities	
	Counterparty sector	Credit Institutions sponsored by a Member State central or regional government	
	Deducted from own funds	False	
	Encumbrance	Encumbered	
	General liquidity requirements	Referred to in Article 404	
	Guarantor	Member State central or regional government	
	Liquidity quality of assets	Extremely high liquidity and credit quality	
	Purpose	Promotional funding	
	Residual maturity	> 6 months <= 9 months	
	Time of encumbrance	> 6 months <= 9 months	
s010 r380 c040	Metric	Fair value [mi]	
	Base	Stable assets	
	Main category	Debt securities	
	Counterparty sector	Credit Institutions sponsored by a Member State central or regional government	
	Deducted from own funds	False	
	Encumbrance	Encumbered	
	General liquidity requirements	Referred to in Article 404	
	Guarantor	Member State central or regional government	
	Liquidity quality of assets	Extremely high liquidity and credit quality	
	Purpose	Promotional funding	
	Residual maturity	> 9 months <= 12 months	
	Time of encumbrance	> 6 months <= 9 months	
s010 r380 c050	Metric	Fair value [mi]	
	Base	Stable assets	
	Main category	Debt securities	
	Counterparty sector	Credit Institutions sponsored by a Member State central or regional government	
	Deducted from own funds	False	
	Encumbrance	Encumbered	
	General liquidity requirements	Referred to in Article 404	

s010 r380 c050	Guarantor	Member State central or regional government
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Purpose	Promotional funding
	Residual maturity	> 12 months
	Time of encumbrance	> 6 months <= 9 months
s010 r380 c060	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Counterparty sector	Credit Institutions sponsored by a Member State central or regional government
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Guarantor	Member State central or regional government
	Liquidity quality of assets	High liquidity and credit quality
	Purpose	Promotional funding
	Residual maturity	<= 3 months
	Time of encumbrance	> 6 months <= 9 months
s010 r380 c070	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Counterparty sector	Credit Institutions sponsored by a Member State central or regional government
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Guarantor	Member State central or regional government
	Liquidity quality of assets	High liquidity and credit quality
	Purpose	Promotional funding
	Residual maturity	> 3 months <= 6 months
	Time of encumbrance	> 6 months <= 9 months
s010 r380 c080	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Counterparty sector	Credit Institutions sponsored by a Member State central or regional government
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Guarantor	Member State central or regional government
	Liquidity quality of assets	High liquidity and credit quality
	Purpose	Promotional funding
	Residual maturity	> 6 months <= 9 months
	Time of encumbrance	> 6 months <= 9 months
s010 r380 c090	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities

s010 r380 c090

Counterparty sector	Credit Institutions sponsored by a Member State central or regional government
Deducted from own funds	False
Encumbrance	Encumbered
General liquidity requirements	Referred to in Article 404
Guarantor	Member State central or regional government
Liquidity quality of assets	High liquidity and credit quality
Purpose	Promotional funding
Residual maturity	> 9 months <= 12 months
Time of encumbrance	> 6 months <= 9 months

s010 r380 c100

Metric	Fair value [mi]
Base	Stable assets
Main category	Debt securities
Counterparty sector	Credit Institutions sponsored by a Member State central or regional government
Deducted from own funds	False
Encumbrance	Encumbered
General liquidity requirements	Referred to in Article 404
Guarantor	Member State central or regional government
Liquidity quality of assets	High liquidity and credit quality
Purpose	Promotional funding
Residual maturity	> 12 months
Time of encumbrance	> 6 months <= 9 months

s010 r390 c010

Metric	Fair value [mi]
Base	Stable assets
Main category	Debt securities
Counterparty sector	Credit Institutions sponsored by a Member State central or regional government
Deducted from own funds	False
Encumbrance	Encumbered
General liquidity requirements	Referred to in Article 404
Guarantor	Member State central or regional government
Liquidity quality of assets	Extremely high liquidity and credit quality
Purpose	Promotional funding
Residual maturity	<= 3 months
Time of encumbrance	> 9 months <= 12 months

s010 r390 c020

Metric	Fair value [mi]
Base	Stable assets
Main category	Debt securities
Counterparty sector	Credit Institutions sponsored by a Member State central or regional government
Deducted from own funds	False
Encumbrance	Encumbered
General liquidity requirements	Referred to in Article 404
Guarantor	Member State central or regional government
Liquidity quality of assets	Extremely high liquidity and credit quality
Purpose	Promotional funding
Residual maturity	> 3 months <= 6 months

s010 r390 c020	Time of encumbrance	> 9 months <= 12 months	
s010 r390 c030	Metric	Fair value [mi]	
	Base	Stable assets	
	Main category	Debt securities	
	Counterparty sector	Credit Institutions sponsored by a Member State central or regional government	
	Deducted from own funds	False	
	Encumbrance	Encumbered	
	General liquidity requirements	Referred to in Article 404	
	Guarantor	Member State central or regional government	
	Liquidity quality of assets	Extremely high liquidity and credit quality	
	Purpose	Promotional funding	
	Residual maturity	> 6 months <= 9 months	
	Time of encumbrance	> 9 months <= 12 months	
s010 r390 c040	Metric	Fair value [mi]	
	Base	Stable assets	
	Main category	Debt securities	
	Counterparty sector	Credit Institutions sponsored by a Member State central or regional government	
	Deducted from own funds	False	
	Encumbrance	Encumbered	
	General liquidity requirements	Referred to in Article 404	
	Guarantor	Member State central or regional government	
	Liquidity quality of assets	Extremely high liquidity and credit quality	
	Purpose	Promotional funding	
	Residual maturity	> 9 months <= 12 months	
	Time of encumbrance	> 9 months <= 12 months	
s010 r390 c050	Metric	Fair value [mi]	
	Base	Stable assets	
	Main category	Debt securities	
	Counterparty sector	Credit Institutions sponsored by a Member State central or regional government	
	Deducted from own funds	False	
	Encumbrance	Encumbered	
	General liquidity requirements	Referred to in Article 404	
	Guarantor	Member State central or regional government	
	Liquidity quality of assets	Extremely high liquidity and credit quality	
	Purpose	Promotional funding	
	Residual maturity	> 12 months	
	Time of encumbrance	> 9 months <= 12 months	
s010 r390 c060	Metric	Fair value [mi]	
	Base	Stable assets	
	Main category	Debt securities	
	Counterparty sector	Credit Institutions sponsored by a Member State central or regional government	
	Deducted from own funds	False	
	Encumbrance	Encumbered	
	General liquidity requirements	Referred to in Article 404	

s010 r390 c060		
	Guarantor	Member State central or regional government
	Liquidity quality of assets	High liquidity and credit quality
	Purpose	Promotional funding
	Residual maturity	<= 3 months
	Time of encumbrance	> 9 months <= 12 months
s010 r390 c070	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Counterparty sector	Credit Institutions sponsored by a Member State central or regional government
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Guarantor	Member State central or regional government
	Liquidity quality of assets	High liquidity and credit quality
	Purpose	Promotional funding
	Residual maturity	> 3 months <= 6 months
	Time of encumbrance	> 9 months <= 12 months
s010 r390 c080	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Counterparty sector	Credit Institutions sponsored by a Member State central or regional government
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Guarantor	Member State central or regional government
	Liquidity quality of assets	High liquidity and credit quality
	Purpose	Promotional funding
	Residual maturity	> 6 months <= 9 months
	Time of encumbrance	> 9 months <= 12 months
s010 r390 c090	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Counterparty sector	Credit Institutions sponsored by a Member State central or regional government
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Guarantor	Member State central or regional government
	Liquidity quality of assets	High liquidity and credit quality
	Purpose	Promotional funding
	Residual maturity	> 9 months <= 12 months
	Time of encumbrance	> 9 months <= 12 months
s010 r390 c100	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities

s010 r390 c100		
	Counterparty sector	Credit Institutions sponsored by a Member State central or regional government
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Guarantor	Member State central or regional government
	Liquidity quality of assets	High liquidity and credit quality
	Purpose	Promotional funding
	Residual maturity	> 12 months
	Time of encumbrance	> 9 months <= 12 months
s010 r400 c010	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Counterparty sector	Credit Institutions sponsored by a Member State central or regional government
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Guarantor	Member State central or regional government
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Purpose	Promotional funding
	Residual maturity	<= 3 months
	Time of encumbrance	> 12 months
s010 r400 c020	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Counterparty sector	Credit Institutions sponsored by a Member State central or regional government
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Guarantor	Member State central or regional government
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Purpose	Promotional funding
	Residual maturity	> 3 months <= 6 months
	Time of encumbrance	> 12 months
s010 r400 c030	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Counterparty sector	Credit Institutions sponsored by a Member State central or regional government
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Guarantor	Member State central or regional government
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Purpose	Promotional funding
	Residual maturity	> 6 months <= 9 months

s010 r400 c030	Time of encumbrance		> 12 months
s010 r400 c040	Metric		Fair value [mi]
	Base		Stable assets
	Main category		Debt securities
	Counterparty sector		Credit Institutions sponsored by a Member State central or regional government
	Deducted from own funds		False
	Encumbrance		Encumbered
	General liquidity requirements		Referred to in Article 404
	Guarantor		Member State central or regional government
	Liquidity quality of assets		Extremely high liquidity and credit quality
	Purpose		Promotional funding
	Residual maturity		> 9 months <= 12 months
	Time of encumbrance		> 12 months
s010 r400 c050	Metric		Fair value [mi]
	Base		Stable assets
	Main category		Debt securities
	Counterparty sector		Credit Institutions sponsored by a Member State central or regional government
	Deducted from own funds		False
	Encumbrance		Encumbered
	General liquidity requirements		Referred to in Article 404
	Guarantor		Member State central or regional government
	Liquidity quality of assets		Extremely high liquidity and credit quality
	Purpose		Promotional funding
	Residual maturity		> 12 months
	Time of encumbrance		> 12 months
s010 r400 c060	Metric		Fair value [mi]
	Base		Stable assets
	Main category		Debt securities
	Counterparty sector		Credit Institutions sponsored by a Member State central or regional government
	Deducted from own funds		False
	Encumbrance		Encumbered
	General liquidity requirements		Referred to in Article 404
	Guarantor		Member State central or regional government
	Liquidity quality of assets		High liquidity and credit quality
	Purpose		Promotional funding
	Residual maturity		<= 3 months
	Time of encumbrance		> 12 months
s010 r400 c070	Metric		Fair value [mi]
	Base		Stable assets
	Main category		Debt securities
	Counterparty sector		Credit Institutions sponsored by a Member State central or regional government
	Deducted from own funds		False
	Encumbrance		Encumbered
	General liquidity requirements		Referred to in Article 404

s010 r400 c070	Guarantor	Member State central or regional government
	Liquidity quality of assets	High liquidity and credit quality
	Purpose	Promotional funding
	Residual maturity	> 3 months <= 6 months
	Time of encumbrance	> 12 months
s010 r400 c080	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Counterparty sector	Credit Institutions sponsored by a Member State central or regional government
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Guarantor	Member State central or regional government
	Liquidity quality of assets	High liquidity and credit quality
	Purpose	Promotional funding
	Residual maturity	> 6 months <= 9 months
	Time of encumbrance	> 12 months
s010 r400 c090	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Counterparty sector	Credit Institutions sponsored by a Member State central or regional government
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Guarantor	Member State central or regional government
	Liquidity quality of assets	High liquidity and credit quality
	Purpose	Promotional funding
	Residual maturity	> 9 months <= 12 months
	Time of encumbrance	> 12 months
s010 r400 c100	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Counterparty sector	Credit Institutions sponsored by a Member State central or regional government
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Guarantor	Member State central or regional government
	Liquidity quality of assets	High liquidity and credit quality
	Purpose	Promotional funding
	Residual maturity	> 12 months
	Time of encumbrance	> 12 months
s010 r420 c010	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities

s010 r420 c010	Counterparty sector	Corporates, Non financial
	Deducted from own funds	False
	Encumbrance	Unencumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	<= 3 months
s010 r420 c020	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Counterparty sector	Corporates, Non financial
	Deducted from own funds	False
	Encumbrance	Unencumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	> 3 months <= 6 months
s010 r420 c030	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Counterparty sector	Corporates, Non financial
	Deducted from own funds	False
	Encumbrance	Unencumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	> 6 months <= 9 months
s010 r420 c040	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Counterparty sector	Corporates, Non financial
	Deducted from own funds	False
	Encumbrance	Unencumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	> 9 months <= 12 months
s010 r420 c050	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Counterparty sector	Corporates, Non financial
	Deducted from own funds	False
	Encumbrance	Unencumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	> 12 months
s010 r420 c060	Metric	Fair value [mi]

s010 r420 c060

Base	Stable assets
Main category	Debt securities
Counterparty sector	Corporates, Non financial
Deducted from own funds	False
Encumbrance	Unencumbered
General liquidity requirements	Referred to in Article 404
Liquidity quality of assets	High liquidity and credit quality
Residual maturity	<= 3 months

s010 r420 c070

Metric	Fair value [mi]
Base	Stable assets
Main category	Debt securities
Counterparty sector	Corporates, Non financial
Deducted from own funds	False
Encumbrance	Unencumbered
General liquidity requirements	Referred to in Article 404
Liquidity quality of assets	High liquidity and credit quality
Residual maturity	> 3 months <= 6 months

s010 r420 c080

Metric	Fair value [mi]
Base	Stable assets
Main category	Debt securities
Counterparty sector	Corporates, Non financial
Deducted from own funds	False
Encumbrance	Unencumbered
General liquidity requirements	Referred to in Article 404
Liquidity quality of assets	High liquidity and credit quality
Residual maturity	> 6 months <= 9 months

s010 r420 c090

Metric	Fair value [mi]
Base	Stable assets
Main category	Debt securities
Counterparty sector	Corporates, Non financial
Deducted from own funds	False
Encumbrance	Unencumbered
General liquidity requirements	Referred to in Article 404
Liquidity quality of assets	High liquidity and credit quality
Residual maturity	> 9 months <= 12 months

s010 r420 c100

Metric	Fair value [mi]
Base	Stable assets
Main category	Debt securities
Counterparty sector	Corporates, Non financial
Deducted from own funds	False
Encumbrance	Unencumbered
General liquidity requirements	Referred to in Article 404
Liquidity quality of assets	High liquidity and credit quality
Residual maturity	> 12 months

s010 r430 c010

Metric	Fair value [mi]
Base	Stable assets
Main category	Debt securities
Counterparty sector	Corporates, Non financial
Deducted from own funds	False
Encumbrance	Encumbered
General liquidity requirements	Referred to in Article 404
Liquidity quality of assets	Extremely high liquidity and credit quality
Residual maturity	<= 3 months
Time of encumbrance	<= 3 months

s010 r430 c020

Metric	Fair value [mi]
Base	Stable assets
Main category	Debt securities
Counterparty sector	Corporates, Non financial
Deducted from own funds	False
Encumbrance	Encumbered
General liquidity requirements	Referred to in Article 404
Liquidity quality of assets	Extremely high liquidity and credit quality
Residual maturity	> 3 months <= 6 months
Time of encumbrance	<= 3 months

s010 r430 c030

Metric	Fair value [mi]
Base	Stable assets
Main category	Debt securities
Counterparty sector	Corporates, Non financial
Deducted from own funds	False
Encumbrance	Encumbered
General liquidity requirements	Referred to in Article 404
Liquidity quality of assets	Extremely high liquidity and credit quality
Residual maturity	> 6 months <= 9 months
Time of encumbrance	<= 3 months

s010 r430 c040

Metric	Fair value [mi]
Base	Stable assets
Main category	Debt securities
Counterparty sector	Corporates, Non financial
Deducted from own funds	False
Encumbrance	Encumbered
General liquidity requirements	Referred to in Article 404
Liquidity quality of assets	Extremely high liquidity and credit quality
Residual maturity	> 9 months <= 12 months
Time of encumbrance	<= 3 months

s010 r430 c050

Metric	Fair value [mi]
Base	Stable assets
Main category	Debt securities

s010 r430 c050	Counterparty sector	Corporates, Non financial
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	> 12 months
	Time of encumbrance	<= 3 months
s010 r430 c060	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Counterparty sector	Corporates, Non financial
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	<= 3 months
	Time of encumbrance	<= 3 months
s010 r430 c070	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Counterparty sector	Corporates, Non financial
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	> 3 months <= 6 months
	Time of encumbrance	<= 3 months
s010 r430 c080	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Counterparty sector	Corporates, Non financial
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	> 6 months <= 9 months
	Time of encumbrance	<= 3 months
s010 r430 c090	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Counterparty sector	Corporates, Non financial
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404

s010 r430 c090		
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	> 9 months <= 12 months
	Time of encumbrance	<= 3 months

s010 r430 c100		
	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Counterparty sector	Corporates, Non financial
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	> 12 months
	Time of encumbrance	<= 3 months

s010 r440 c010		
	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Counterparty sector	Corporates, Non financial
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	<= 3 months
	Time of encumbrance	> 3 months <= 6 months

s010 r440 c020		
	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Counterparty sector	Corporates, Non financial
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	> 3 months <= 6 months
	Time of encumbrance	> 3 months <= 6 months

s010 r440 c030		
	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Counterparty sector	Corporates, Non financial
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	> 6 months <= 9 months
	Time of encumbrance	> 3 months <= 6 months

s010 r440 c040		
	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Counterparty sector	Corporates, Non financial
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	> 9 months <= 12 months
	Time of encumbrance	> 3 months <= 6 months

s010 r440 c050		
	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Counterparty sector	Corporates, Non financial
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	> 12 months
	Time of encumbrance	> 3 months <= 6 months

s010 r440 c060		
	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Counterparty sector	Corporates, Non financial
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	<= 3 months
	Time of encumbrance	> 3 months <= 6 months

s010 r440 c070		
	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Counterparty sector	Corporates, Non financial
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	> 3 months <= 6 months
	Time of encumbrance	> 3 months <= 6 months

s010 r440 c080		
	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Counterparty sector	Corporates, Non financial

s010 r440 c080	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	> 6 months <= 9 months
	Time of encumbrance	> 3 months <= 6 months
s010 r440 c090	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Counterparty sector	Corporates, Non financial
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	> 9 months <= 12 months
	Time of encumbrance	> 3 months <= 6 months
s010 r440 c100	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Counterparty sector	Corporates, Non financial
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	> 12 months
	Time of encumbrance	> 3 months <= 6 months
s010 r450 c010	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Counterparty sector	Corporates, Non financial
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	<= 3 months
	Time of encumbrance	> 6 months <= 9 months
s010 r450 c020	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Counterparty sector	Corporates, Non financial
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality

| s010 r450 c020 | Residual maturity | > 3 months <= 6 months |
| | Time of encumbrance | > 6 months <= 9 months |

s010 r450 c030	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Counterparty sector	Corporates, Non financial
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	> 6 months <= 9 months
	Time of encumbrance	> 6 months <= 9 months

s010 r450 c040	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Counterparty sector	Corporates, Non financial
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	> 9 months <= 12 months
	Time of encumbrance	> 6 months <= 9 months

s010 r450 c050	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Counterparty sector	Corporates, Non financial
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	> 12 months
	Time of encumbrance	> 6 months <= 9 months

s010 r450 c060	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Counterparty sector	Corporates, Non financial
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	<= 3 months
	Time of encumbrance	> 6 months <= 9 months

| s010 r450 c070 | Metric | Fair value [mi] |

s010 r450 c070	Base	Stable assets
	Main category	Debt securities
	Counterparty sector	Corporates, Non financial
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	> 3 months <= 6 months
	Time of encumbrance	> 6 months <= 9 months
s010 r450 c080	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Counterparty sector	Corporates, Non financial
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	> 6 months <= 9 months
	Time of encumbrance	> 6 months <= 9 months
s010 r450 c090	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Counterparty sector	Corporates, Non financial
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	> 9 months <= 12 months
	Time of encumbrance	> 6 months <= 9 months
s010 r450 c100	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Counterparty sector	Corporates, Non financial
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	> 12 months
	Time of encumbrance	> 6 months <= 9 months
s010 r460 c010	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Counterparty sector	Corporates, Non financial
	Deducted from own funds	False

s010 r460 c010	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	<= 3 months
	Time of encumbrance	> 9 months <= 12 months
s010 r460 c020	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Counterparty sector	Corporates, Non financial
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	> 3 months <= 6 months
	Time of encumbrance	> 9 months <= 12 months
s010 r460 c030	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Counterparty sector	Corporates, Non financial
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	> 6 months <= 9 months
	Time of encumbrance	> 9 months <= 12 months
s010 r460 c040	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Counterparty sector	Corporates, Non financial
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	> 9 months <= 12 months
	Time of encumbrance	> 9 months <= 12 months
s010 r460 c050	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Counterparty sector	Corporates, Non financial
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	> 12 months

s010 r460 c050	Time of encumbrance	> 9 months <= 12 months
s010 r460 c060	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Counterparty sector	Corporates, Non financial
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	<= 3 months
	Time of encumbrance	> 9 months <= 12 months
s010 r460 c070	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Counterparty sector	Corporates, Non financial
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	> 3 months <= 6 months
	Time of encumbrance	> 9 months <= 12 months
s010 r460 c080	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Counterparty sector	Corporates, Non financial
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	> 6 months <= 9 months
	Time of encumbrance	> 9 months <= 12 months
s010 r460 c090	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Counterparty sector	Corporates, Non financial
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	> 9 months <= 12 months
	Time of encumbrance	> 9 months <= 12 months
s010 r460 c100	Metric	Fair value [mi]
	Base	Stable assets

s010 r460 c100	Main category	Debt securities
	Counterparty sector	Corporates, Non financial
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	> 12 months
	Time of encumbrance	> 9 months <= 12 months
s010 r470 c010	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Counterparty sector	Corporates, Non financial
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	<= 3 months
	Time of encumbrance	> 12 months
s010 r470 c020	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Counterparty sector	Corporates, Non financial
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	> 3 months <= 6 months
	Time of encumbrance	> 12 months
s010 r470 c030	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Counterparty sector	Corporates, Non financial
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	> 6 months <= 9 months
	Time of encumbrance	> 12 months
s010 r470 c040	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Counterparty sector	Corporates, Non financial
	Deducted from own funds	False
	Encumbrance	Encumbered

s010 r470 c040	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	> 9 months <= 12 months
	Time of encumbrance	> 12 months

s010 r470 c050	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Counterparty sector	Corporates, Non financial
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	> 12 months
	Time of encumbrance	> 12 months

s010 r470 c060	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Counterparty sector	Corporates, Non financial
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	<= 3 months
	Time of encumbrance	> 12 months

s010 r470 c070	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Counterparty sector	Corporates, Non financial
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	> 3 months <= 6 months
	Time of encumbrance	> 12 months

s010 r470 c080	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Counterparty sector	Corporates, Non financial
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	> 6 months <= 9 months
	Time of encumbrance	> 12 months

s010 r470 c090	Metric		Fair value [mi]
	Base		Stable assets
	Main category		Debt securities
	Counterparty sector		Corporates, Non financial
	Deducted from own funds		False
	Encumbrance		Encumbered
	General liquidity requirements		Referred to in Article 404
	Liquidity quality of assets		High liquidity and credit quality
	Residual maturity		> 9 months <= 12 months
	Time of encumbrance		> 12 months
s010 r470 c100	Metric		Fair value [mi]
	Base		Stable assets
	Main category		Debt securities
	Counterparty sector		Corporates, Non financial
	Deducted from own funds		False
	Encumbrance		Encumbered
	General liquidity requirements		Referred to in Article 404
	Liquidity quality of assets		High liquidity and credit quality
	Residual maturity		> 12 months
	Time of encumbrance		> 12 months
s010 r490 c010	Metric		Fair value [mi]
	Base		Stable assets
	Main category		Debt securities
	Exposure class		Exposures in the form of covered bonds
	Deducted from own funds		False
	Encumbrance		Unencumbered
	General liquidity requirements		Referred to in Article 404
	Liquidity quality of assets		Extremely high liquidity and credit quality
	Residual maturity		<= 3 months
s010 r490 c020	Metric		Fair value [mi]
	Base		Stable assets
	Main category		Debt securities
	Exposure class		Exposures in the form of covered bonds
	Deducted from own funds		False
	Encumbrance		Unencumbered
	General liquidity requirements		Referred to in Article 404
	Liquidity quality of assets		Extremely high liquidity and credit quality
	Residual maturity		> 3 months <= 6 months
s010 r490 c030	Metric		Fair value [mi]
	Base		Stable assets
	Main category		Debt securities
	Exposure class		Exposures in the form of covered bonds
	Deducted from own funds		False

s010 r490 c030	Encumbrance	Unencumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	> 6 months <= 9 months
s010 r490 c040	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Exposure class	Exposures in the form of covered bonds
	Deducted from own funds	False
	Encumbrance	Unencumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	> 9 months <= 12 months
s010 r490 c050	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Exposure class	Exposures in the form of covered bonds
	Deducted from own funds	False
	Encumbrance	Unencumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	> 12 months
s010 r490 c060	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Exposure class	Exposures in the form of covered bonds
	Deducted from own funds	False
	Encumbrance	Unencumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	<= 3 months
s010 r490 c070	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Exposure class	Exposures in the form of covered bonds
	Deducted from own funds	False
	Encumbrance	Unencumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	> 3 months <= 6 months
s010 r490 c080	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities

s010 r490 c080		
	Exposure class	Exposures in the form of covered bonds
	Deducted from own funds	False
	Encumbrance	Unencumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	> 6 months <= 9 months
s010 r490 c090		
	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Exposure class	Exposures in the form of covered bonds
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	Residual maturity	> 9 months <= 12 months
s010 r490 c100		
	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Exposure class	Exposures in the form of covered bonds
	Deducted from own funds	False
	Encumbrance	Unencumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	> 12 months
s010 r500 c010		
	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Exposure class	Exposures in the form of covered bonds
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	<= 3 months
	Time of encumbrance	<= 3 months
s010 r500 c020		
	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Exposure class	Exposures in the form of covered bonds
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	> 3 months <= 6 months
	Time of encumbrance	<= 3 months

s010 r500 c030	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Exposure class	Exposures in the form of covered bonds
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	> 6 months <= 9 months
	Time of encumbrance	<= 3 months
s010 r500 c040	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Exposure class	Exposures in the form of covered bonds
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	> 9 months <= 12 months
	Time of encumbrance	<= 3 months
s010 r500 c050	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Exposure class	Exposures in the form of covered bonds
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	> 12 months
	Time of encumbrance	<= 3 months
s010 r500 c060	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Exposure class	Exposures in the form of covered bonds
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	<= 3 months
	Time of encumbrance	<= 3 months
s010 r500 c070	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities

s010 r500 c070	Exposure class	Exposures in the form of covered bonds
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	> 3 months <= 6 months
	Time of encumbrance	<= 3 months
s010 r500 c080	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Exposure class	Exposures in the form of covered bonds
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	> 6 months <= 9 months
	Time of encumbrance	<= 3 months
s010 r500 c090	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Exposure class	Exposures in the form of covered bonds
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	> 9 months <= 12 months
	Time of encumbrance	<= 3 months
s010 r500 c100	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Exposure class	Exposures in the form of covered bonds
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	> 12 months
	Time of encumbrance	<= 3 months
s010 r510 c010	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Exposure class	Exposures in the form of covered bonds
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404

s010 r510 c010	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	<= 3 months
	Time of encumbrance	> 3 months <= 6 months

s010 r510 c020	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Exposure class	Exposures in the form of covered bonds
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	> 3 months <= 6 months
	Time of encumbrance	> 3 months <= 6 months

s010 r510 c030	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Exposure class	Exposures in the form of covered bonds
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	> 6 months <= 9 months
	Time of encumbrance	> 3 months <= 6 months

s010 r510 c040	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Exposure class	Exposures in the form of covered bonds
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	> 9 months <= 12 months
	Time of encumbrance	> 3 months <= 6 months

s010 r510 c050	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Exposure class	Exposures in the form of covered bonds
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	> 12 months
	Time of encumbrance	> 3 months <= 6 months

s010 r510 c060	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Exposure class	Exposures in the form of covered bonds
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	<= 3 months
	Time of encumbrance	> 3 months <= 6 months

s010 r510 c070	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Exposure class	Exposures in the form of covered bonds
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	> 3 months <= 6 months
	Time of encumbrance	> 3 months <= 6 months

s010 r510 c080	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Exposure class	Exposures in the form of covered bonds
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	> 6 months <= 9 months
	Time of encumbrance	> 3 months <= 6 months

s010 r510 c090	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Exposure class	Exposures in the form of covered bonds
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	> 9 months <= 12 months
	Time of encumbrance	> 3 months <= 6 months

s010 r510 c100	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Exposure class	Exposures in the form of covered bonds

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s010 r510 c100	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	> 12 months
	Time of encumbrance	> 3 months <= 6 months
s010 r520 c010	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Exposure class	Exposures in the form of covered bonds
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	<= 3 months
	Time of encumbrance	> 6 months <= 9 months
s010 r520 c020	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Exposure class	Exposures in the form of covered bonds
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	> 3 months <= 6 months
	Time of encumbrance	> 6 months <= 9 months
s010 r520 c030	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Exposure class	Exposures in the form of covered bonds
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	> 6 months <= 9 months
	Time of encumbrance	> 6 months <= 9 months
s010 r520 c040	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Exposure class	Exposures in the form of covered bonds
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality

s010 r520 c040	Residual maturity	> 9 months <= 12 months
	Time of encumbrance	> 6 months <= 9 months
s010 r520 c050	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Exposure class	Exposures in the form of covered bonds
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	> 12 months
	Time of encumbrance	> 6 months <= 9 months
s010 r520 c060	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Exposure class	Exposures in the form of covered bonds
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	<= 3 months
	Time of encumbrance	> 6 months <= 9 months
s010 r520 c070	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Exposure class	Exposures in the form of covered bonds
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	> 3 months <= 6 months
	Time of encumbrance	> 6 months <= 9 months
s010 r520 c080	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Exposure class	Exposures in the form of covered bonds
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	> 6 months <= 9 months
	Time of encumbrance	> 6 months <= 9 months
s010 r520 c090	Metric	Fair value [mi]

s010 r520 c090

Base	Stable assets
Main category	Debt securities
Exposure class	Exposures in the form of covered bonds
Deducted from own funds	False
Encumbrance	Encumbered
General liquidity requirements	Referred to in Article 404
Liquidity quality of assets	High liquidity and credit quality
Residual maturity	> 9 months <= 12 months
Time of encumbrance	> 6 months <= 9 months

s010 r520 c100

Metric	Fair value [mi]
Base	Stable assets
Main category	Debt securities
Exposure class	Exposures in the form of covered bonds
Deducted from own funds	False
Encumbrance	Encumbered
General liquidity requirements	Referred to in Article 404
Liquidity quality of assets	High liquidity and credit quality
Residual maturity	> 12 months
Time of encumbrance	> 6 months <= 9 months

s010 r530 c010

Metric	Fair value [mi]
Base	Stable assets
Main category	Debt securities
Exposure class	Exposures in the form of covered bonds
Deducted from own funds	False
Encumbrance	Encumbered
General liquidity requirements	Referred to in Article 404
Liquidity quality of assets	Extremely high liquidity and credit quality
Residual maturity	<= 3 months
Time of encumbrance	> 9 months <= 12 months

s010 r530 c020

Metric	Fair value [mi]
Base	Stable assets
Main category	Debt securities
Exposure class	Exposures in the form of covered bonds
Deducted from own funds	False
Encumbrance	Encumbered
General liquidity requirements	Referred to in Article 404
Liquidity quality of assets	Extremely high liquidity and credit quality
Residual maturity	> 3 months <= 6 months
Time of encumbrance	> 9 months <= 12 months

s010 r530 c030

Metric	Fair value [mi]
Base	Stable assets
Main category	Debt securities
Exposure class	Exposures in the form of covered bonds
Deducted from own funds	False

s010 r530 c030		
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	> 6 months <= 9 months
	Time of encumbrance	> 9 months <= 12 months
s010 r530 c040		
	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Exposure class	Exposures in the form of covered bonds
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	> 9 months <= 12 months
	Time of encumbrance	> 9 months <= 12 months
s010 r530 c050		
	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Exposure class	Exposures in the form of covered bonds
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	> 12 months
	Time of encumbrance	> 9 months <= 12 months
s010 r530 c060		
	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Exposure class	Exposures in the form of covered bonds
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
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	Residual maturity	<= 3 months
	Time of encumbrance	> 9 months <= 12 months
s010 r530 c070		
	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Exposure class	Exposures in the form of covered bonds
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	> 3 months <= 6 months

s010 r530 c070	Time of encumbrance	> 9 months <= 12 months	

s010 r530 c080	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Exposure class	Exposures in the form of covered bonds
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	> 6 months <= 9 months
	Time of encumbrance	> 9 months <= 12 months

s010 r530 c090	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Exposure class	Exposures in the form of covered bonds
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	> 9 months <= 12 months
	Time of encumbrance	> 9 months <= 12 months

s010 r530 c100	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Exposure class	Exposures in the form of covered bonds
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	> 12 months
	Time of encumbrance	> 9 months <= 12 months

s010 r540 c010	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Exposure class	Exposures in the form of covered bonds
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	<= 3 months
	Time of encumbrance	> 12 months

s010 r540 c020	Metric	Fair value [mi]
	Base	Stable assets

s010 r540 c020	Main category	Debt securities
	Exposure class	Exposures in the form of covered bonds
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	> 3 months <= 6 months
	Time of encumbrance	> 12 months
s010 r540 c030	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Exposure class	Exposures in the form of covered bonds
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	> 6 months <= 9 months
	Time of encumbrance	> 12 months
s010 r540 c040	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Exposure class	Exposures in the form of covered bonds
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	> 9 months <= 12 months
	Time of encumbrance	> 12 months
s010 r540 c050	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Exposure class	Exposures in the form of covered bonds
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	> 12 months
	Time of encumbrance	> 12 months
s010 r540 c060	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Exposure class	Exposures in the form of covered bonds
	Deducted from own funds	False
	Encumbrance	Encumbered

s010 r540 c060	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	<= 3 months
	Time of encumbrance	> 12 months
s010 r540 c070	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Exposure class	Exposures in the form of covered bonds
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	> 3 months <= 6 months
	Time of encumbrance	> 12 months
s010 r540 c080	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Exposure class	Exposures in the form of covered bonds
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	> 6 months <= 9 months
	Time of encumbrance	> 12 months
s010 r540 c090	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Exposure class	Exposures in the form of covered bonds
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	> 9 months <= 12 months
	Time of encumbrance	> 12 months
s010 r540 c100	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Exposure class	Exposures in the form of covered bonds
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	> 12 months
	Time of encumbrance	> 12 months

s010 r560 c010	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities. Art 52 (4) Directive 2009/65/EC
	Exposure class	Exposures other than in the form of covered bonds
	Deducted from own funds	False
	Encumbrance	Unencumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	<= 3 months
s010 r560 c020	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities. Art 52 (4) Directive 2009/65/EC
	Exposure class	Exposures other than in the form of covered bonds
	Deducted from own funds	False
	Encumbrance	Unencumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	> 3 months <= 6 months
s010 r560 c030	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities. Art 52 (4) Directive 2009/65/EC
	Exposure class	Exposures other than in the form of covered bonds
	Deducted from own funds	False
	Encumbrance	Unencumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	> 6 months <= 9 months
s010 r560 c040	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities. Art 52 (4) Directive 2009/65/EC
	Exposure class	Exposures other than in the form of covered bonds
	Deducted from own funds	False
	Encumbrance	Unencumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	> 9 months <= 12 months
s010 r560 c050	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities. Art 52 (4) Directive 2009/65/EC
	Exposure class	Exposures other than in the form of covered bonds
	Deducted from own funds	False
	Encumbrance	Unencumbered
	General liquidity requirements	Referred to in Article 404

| s010 r560 c050 | Liquidity quality of assets | Extremely high liquidity and credit quality |
| | Residual maturity | > 12 months |

s010 r560 c060	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities. Art 52 (4) Directive 2009/65/EC
	Exposure class	Exposures other than in the form of covered bonds
	Deducted from own funds	False
	Encumbrance	Unencumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	<= 3 months

s010 r560 c070	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities. Art 52 (4) Directive 2009/65/EC
	Exposure class	Exposures other than in the form of covered bonds
	Deducted from own funds	False
	Encumbrance	Unencumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	> 3 months <= 6 months

s010 r560 c080	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities. Art 52 (4) Directive 2009/65/EC
	Exposure class	Exposures other than in the form of covered bonds
	Deducted from own funds	False
	Encumbrance	Unencumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	> 6 months <= 9 months

s010 r560 c090	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities. Art 52 (4) Directive 2009/65/EC
	Exposure class	Exposures other than in the form of covered bonds
	Deducted from own funds	False
	Encumbrance	Unencumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	> 9 months <= 12 months

s010 r560 c100	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities. Art 52 (4) Directive 2009/65/EC
	Exposure class	Exposures other than in the form of covered bonds
	Deducted from own funds	False

s010 r560 c100	Encumbrance	Unencumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	> 12 months
s010 r570 c010	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities. Art 52 (4) Directive 2009/65/EC
	Exposure class	Exposures other than in the form of covered bonds
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	<= 3 months
	Time of encumbrance	<= 3 months
s010 r570 c020	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities. Art 52 (4) Directive 2009/65/EC
	Exposure class	Exposures other than in the form of covered bonds
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	> 3 months <= 6 months
	Time of encumbrance	<= 3 months
s010 r570 c030	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities. Art 52 (4) Directive 2009/65/EC
	Exposure class	Exposures other than in the form of covered bonds
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	> 6 months <= 9 months
	Time of encumbrance	<= 3 months
s010 r570 c040	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities. Art 52 (4) Directive 2009/65/EC
	Exposure class	Exposures other than in the form of covered bonds
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	> 9 months <= 12 months
	Time of encumbrance	<= 3 months

s010 r570 c050	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities. Art 52 (4) Directive 2009/65/EC
	Exposure class	Exposures other than in the form of covered bonds
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	> 12 months
	Time of encumbrance	<= 3 months
s010 r570 c060	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities. Art 52 (4) Directive 2009/65/EC
	Exposure class	Exposures other than in the form of covered bonds
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	<= 3 months
	Time of encumbrance	<= 3 months
s010 r570 c070	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities. Art 52 (4) Directive 2009/65/EC
	Exposure class	Exposures other than in the form of covered bonds
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	> 3 months <= 6 months
	Time of encumbrance	<= 3 months
s010 r570 c080	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities. Art 52 (4) Directive 2009/65/EC
	Exposure class	Exposures other than in the form of covered bonds
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	> 6 months <= 9 months
	Time of encumbrance	<= 3 months
s010 r570 c090	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities. Art 52 (4) Directive 2009/65/EC

s010 r570 c090	Exposure class	Exposures other than in the form of covered bonds
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	> 9 months <= 12 months
	Time of encumbrance	<= 3 months
s010 r570 c100	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities. Art 52 (4) Directive 2009/65/EC
	Exposure class	Exposures other than in the form of covered bonds
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	> 12 months
	Time of encumbrance	<= 3 months
s010 r580 c010	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities. Art 52 (4) Directive 2009/65/EC
	Exposure class	Exposures other than in the form of covered bonds
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	<= 3 months
	Time of encumbrance	> 3 months <= 6 months
s010 r580 c020	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities. Art 52 (4) Directive 2009/65/EC
	Exposure class	Exposures other than in the form of covered bonds
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	> 3 months <= 6 months
	Time of encumbrance	> 3 months <= 6 months
s010 r580 c030	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities. Art 52 (4) Directive 2009/65/EC
	Exposure class	Exposures other than in the form of covered bonds
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404

s010 r580 c030	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	> 6 months <= 9 months
	Time of encumbrance	> 3 months <= 6 months

s010 r580 c040	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities. Art 52 (4) Directive 2009/65/EC
	Exposure class	Exposures other than in the form of covered bonds
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	> 9 months <= 12 months
	Time of encumbrance	> 3 months <= 6 months

s010 r580 c050	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities. Art 52 (4) Directive 2009/65/EC
	Exposure class	Exposures other than in the form of covered bonds
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	> 12 months
	Time of encumbrance	> 3 months <= 6 months

s010 r580 c060	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities. Art 52 (4) Directive 2009/65/EC
	Exposure class	Exposures other than in the form of covered bonds
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	<= 3 months
	Time of encumbrance	> 3 months <= 6 months

s010 r580 c070	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities. Art 52 (4) Directive 2009/65/EC
	Exposure class	Exposures other than in the form of covered bonds
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	> 3 months <= 6 months
	Time of encumbrance	> 3 months <= 6 months

s010 r580 c080	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities. Art 52 (4) Directive 2009/65/EC
	Exposure class	Exposures other than in the form of covered bonds
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	> 6 months <= 9 months
	Time of encumbrance	> 3 months <= 6 months

s010 r580 c090	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities. Art 52 (4) Directive 2009/65/EC
	Exposure class	Exposures other than in the form of covered bonds
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	> 9 months <= 12 months
	Time of encumbrance	> 3 months <= 6 months

s010 r580 c100	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities. Art 52 (4) Directive 2009/65/EC
	Exposure class	Exposures other than in the form of covered bonds
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	> 12 months
	Time of encumbrance	> 3 months <= 6 months

s010 r590 c010	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities. Art 52 (4) Directive 2009/65/EC
	Exposure class	Exposures other than in the form of covered bonds
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	<= 3 months
	Time of encumbrance	> 6 months <= 9 months

s010 r590 c020	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities. Art 52 (4) Directive 2009/65/EC
	Exposure class	Exposures other than in the form of covered bonds

s010 r590 c020	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	> 3 months <= 6 months
	Time of encumbrance	> 6 months <= 9 months
s010 r590 c030	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities. Art 52 (4) Directive 2009/65/EC
	Exposure class	Exposures other than in the form of covered bonds
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	> 6 months <= 9 months
	Time of encumbrance	> 6 months <= 9 months
s010 r590 c040	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities. Art 52 (4) Directive 2009/65/EC
	Exposure class	Exposures other than in the form of covered bonds
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	> 9 months <= 12 months
	Time of encumbrance	> 6 months <= 9 months
s010 r590 c050	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities. Art 52 (4) Directive 2009/65/EC
	Exposure class	Exposures other than in the form of covered bonds
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	> 12 months
	Time of encumbrance	> 6 months <= 9 months
s010 r590 c060	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities. Art 52 (4) Directive 2009/65/EC
	Exposure class	Exposures other than in the form of covered bonds
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality

s010 r590 c060	Residual maturity	<= 3 months
	Time of encumbrance	> 6 months <= 9 months
s010 r590 c070	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities. Art 52 (4) Directive 2009/65/EC
	Exposure class	Exposures other than in the form of covered bonds
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	> 3 months <= 6 months
	Time of encumbrance	> 6 months <= 9 months
s010 r590 c080	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities. Art 52 (4) Directive 2009/65/EC
	Exposure class	Exposures other than in the form of covered bonds
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	> 6 months <= 9 months
	Time of encumbrance	> 6 months <= 9 months
s010 r590 c090	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities. Art 52 (4) Directive 2009/65/EC
	Exposure class	Exposures other than in the form of covered bonds
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	> 9 months <= 12 months
	Time of encumbrance	> 6 months <= 9 months
s010 r590 c100	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities. Art 52 (4) Directive 2009/65/EC
	Exposure class	Exposures other than in the form of covered bonds
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	> 12 months
	Time of encumbrance	> 6 months <= 9 months
s010 r600 c010	Metric	Fair value [mi]

s010 r600 c010	Base	Stable assets
	Main category	Debt securities. Art 52 (4) Directive 2009/65/EC
	Exposure class	Exposures other than in the form of covered bonds
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	<= 3 months
	Time of encumbrance	> 9 months <= 12 months
s010 r600 c020	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities. Art 52 (4) Directive 2009/65/EC
	Exposure class	Exposures other than in the form of covered bonds
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	> 3 months <= 6 months
	Time of encumbrance	> 9 months <= 12 months
s010 r600 c030	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities. Art 52 (4) Directive 2009/65/EC
	Exposure class	Exposures other than in the form of covered bonds
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	> 6 months <= 9 months
	Time of encumbrance	> 9 months <= 12 months
s010 r600 c040	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities. Art 52 (4) Directive 2009/65/EC
	Exposure class	Exposures other than in the form of covered bonds
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	> 9 months <= 12 months
	Time of encumbrance	> 9 months <= 12 months
s010 r600 c050	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities. Art 52 (4) Directive 2009/65/EC
	Exposure class	Exposures other than in the form of covered bonds
	Deducted from own funds	False

s010 r600 c050	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	> 12 months
	Time of encumbrance	> 9 months <= 12 months
s010 r600 c060	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities. Art 52 (4) Directive 2009/65/EC
	Exposure class	Exposures other than in the form of covered bonds
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	<= 3 months
	Time of encumbrance	> 9 months <= 12 months
s010 r600 c070	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities. Art 52 (4) Directive 2009/65/EC
	Exposure class	Exposures other than in the form of covered bonds
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	> 3 months <= 6 months
	Time of encumbrance	> 9 months <= 12 months
s010 r600 c080	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities. Art 52 (4) Directive 2009/65/EC
	Exposure class	Exposures other than in the form of covered bonds
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	> 6 months <= 9 months
	Time of encumbrance	> 9 months <= 12 months
s010 r600 c090	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities. Art 52 (4) Directive 2009/65/EC
	Exposure class	Exposures other than in the form of covered bonds
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	> 9 months <= 12 months

s010 r600 c090	Time of encumbrance	> 9 months <= 12 months

s010 r600 c100	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities. Art 52 (4) Directive 2009/65/EC
	Exposure class	Exposures other than in the form of covered bonds
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	> 12 months
	Time of encumbrance	> 9 months <= 12 months

s010 r610 c010	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities. Art 52 (4) Directive 2009/65/EC
	Exposure class	Exposures other than in the form of covered bonds
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	<= 3 months
	Time of encumbrance	> 12 months

s010 r610 c020	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities. Art 52 (4) Directive 2009/65/EC
	Exposure class	Exposures other than in the form of covered bonds
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	> 3 months <= 6 months
	Time of encumbrance	> 12 months

s010 r610 c030	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities. Art 52 (4) Directive 2009/65/EC
	Exposure class	Exposures other than in the form of covered bonds
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	> 6 months <= 9 months
	Time of encumbrance	> 12 months

s010 r610 c040	Metric	Fair value [mi]
	Base	Stable assets

s010 r610 c040

Main category	Debt securities. Art 52 (4) Directive 2009/65/EC
Exposure class	Exposures other than in the form of covered bonds
Deducted from own funds	False
Encumbrance	Encumbered
General liquidity requirements	Referred to in Article 404
Liquidity quality of assets	Extremely high liquidity and credit quality
Residual maturity	> 9 months <= 12 months
Time of encumbrance	> 12 months

s010 r610 c050

Metric	Fair value [mi]
Base	Stable assets
Main category	Debt securities. Art 52 (4) Directive 2009/65/EC
Exposure class	Exposures other than in the form of covered bonds
Deducted from own funds	False
Encumbrance	Encumbered
General liquidity requirements	Referred to in Article 404
Liquidity quality of assets	Extremely high liquidity and credit quality
Residual maturity	> 12 months
Time of encumbrance	> 12 months

s010 r610 c060

Metric	Fair value [mi]
Base	Stable assets
Main category	Debt securities. Art 52 (4) Directive 2009/65/EC
Exposure class	Exposures other than in the form of covered bonds
Deducted from own funds	False
Encumbrance	Encumbered
General liquidity requirements	Referred to in Article 404
Liquidity quality of assets	High liquidity and credit quality
Residual maturity	<= 3 months
Time of encumbrance	> 12 months

s010 r610 c070

Metric	Fair value [mi]
Base	Stable assets
Main category	Debt securities. Art 52 (4) Directive 2009/65/EC
Exposure class	Exposures other than in the form of covered bonds
Deducted from own funds	False
Encumbrance	Encumbered
General liquidity requirements	Referred to in Article 404
Liquidity quality of assets	High liquidity and credit quality
Residual maturity	> 3 months <= 6 months
Time of encumbrance	> 12 months

s010 r610 c080

Metric	Fair value [mi]
Base	Stable assets
Main category	Debt securities. Art 52 (4) Directive 2009/65/EC
Exposure class	Exposures other than in the form of covered bonds
Deducted from own funds	False
Encumbrance	Encumbered

s010 r610 c080	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	> 6 months <= 9 months
	Time of encumbrance	> 12 months
s010 r610 c090	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities. Art 52 (4) Directive 2009/65/EC
	Exposure class	Exposures other than in the form of covered bonds
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	> 9 months <= 12 months
	Time of encumbrance	> 12 months
s010 r610 c100	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities. Art 52 (4) Directive 2009/65/EC
	Exposure class	Exposures other than in the form of covered bonds
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	> 12 months
	Time of encumbrance	> 12 months
s020 r030 c010	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Cash on hand
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	<= 3 months
s020 r040 c010	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Loans and advances
	Counterparty sector	Central banks
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	<= 3 months
s020 r050 c010	Metric	Fair value [mi]
	Base	Stable assets

s020 r050 c010	Main category	Loans and advances. On demand [call] and short notice [current account]
	Counterparty sector	Central banks
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	<= 3 months
	Specific liquidity requirements	To be withdrawn in time of stress
s020 r070 c010	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Counterparty sector	Central governments or guaranteed by central governments
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Unencumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	<= 3 months
s020 r070 c020	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Counterparty sector	Central governments or guaranteed by central governments
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Unencumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	> 3 months <= 6 months
s020 r070 c030	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Counterparty sector	Central governments or guaranteed by central governments
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Unencumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	> 6 months <= 9 months
s020 r070 c040	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Counterparty sector	Central governments or guaranteed by central governments
	Currency of the exposure	<Key value>
	Deducted from own funds	False

s020 r070 c040	Encumbrance	Unencumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	> 9 months <= 12 months

s020 r070 c050	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Counterparty sector	Central governments or guaranteed by central governments
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Unencumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	> 12 months

s020 r080 c010	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Counterparty sector	Central governments or guaranteed by central governments
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	<= 3 months
	Time of encumbrance	<= 3 months

s020 r080 c020	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Counterparty sector	Central governments or guaranteed by central governments
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	> 3 months <= 6 months
	Time of encumbrance	<= 3 months

s020 r080 c030	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Counterparty sector	Central governments or guaranteed by central governments
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404

s020 r080 c030	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	> 6 months <= 9 months
	Time of encumbrance	<= 3 months

s020 r080 c040	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Counterparty sector	Central governments or guaranteed by central governments
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	> 9 months <= 12 months
	Time of encumbrance	<= 3 months

s020 r080 c050	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Counterparty sector	Central governments or guaranteed by central governments
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	> 12 months
	Time of encumbrance	<= 3 months

s020 r090 c010	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Counterparty sector	Central governments or guaranteed by central governments
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	<= 3 months
	Time of encumbrance	> 3 months <= 6 months

s020 r090 c020	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Counterparty sector	Central governments or guaranteed by central governments
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404

s020 r090 c020	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	> 3 months <= 6 months
	Time of encumbrance	> 3 months <= 6 months

s020 r090 c030	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Counterparty sector	Central governments or guaranteed by central governments
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	> 6 months <= 9 months
	Time of encumbrance	> 3 months <= 6 months

s020 r090 c040	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Counterparty sector	Central governments or guaranteed by central governments
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	> 9 months <= 12 months
	Time of encumbrance	> 3 months <= 6 months

s020 r090 c050	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Counterparty sector	Central governments or guaranteed by central governments
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	> 12 months
	Time of encumbrance	> 3 months <= 6 months

s020 r100 c010	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Counterparty sector	Central governments or guaranteed by central governments
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404

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s020 r100 c010	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	<= 3 months
	Time of encumbrance	> 6 months <= 9 months
s020 r100 c020	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Counterparty sector	Central governments or guaranteed by central governments
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	> 3 months <= 6 months
	Time of encumbrance	> 6 months <= 9 months
s020 r100 c030	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Counterparty sector	Central governments or guaranteed by central governments
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	> 6 months <= 9 months
	Time of encumbrance	> 6 months <= 9 months
s020 r100 c040	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Counterparty sector	Central governments or guaranteed by central governments
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	> 9 months <= 12 months
	Time of encumbrance	> 6 months <= 9 months
s020 r100 c050	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Counterparty sector	Central governments or guaranteed by central governments
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404

s020 r100 c050	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	> 12 months
	Time of encumbrance	> 6 months <= 9 months

s020 r110 c010	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Counterparty sector	Central governments or guaranteed by central governments
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	<= 3 months
	Time of encumbrance	> 9 months <= 12 months

s020 r110 c020	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Counterparty sector	Central governments or guaranteed by central governments
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	> 3 months <= 6 months
	Time of encumbrance	> 9 months <= 12 months

s020 r110 c030	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Counterparty sector	Central governments or guaranteed by central governments
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	> 6 months <= 9 months
	Time of encumbrance	> 9 months <= 12 months

s020 r110 c040	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Counterparty sector	Central governments or guaranteed by central governments
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404

s020 r110 c040	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	> 9 months <= 12 months
	Time of encumbrance	> 9 months <= 12 months

s020 r110 c050	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Counterparty sector	Central governments or guaranteed by central governments
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	> 12 months
	Time of encumbrance	> 9 months <= 12 months

s020 r120 c010	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Counterparty sector	Central governments or guaranteed by central governments
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	<= 3 months
	Time of encumbrance	> 12 months

s020 r120 c020	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Counterparty sector	Central governments or guaranteed by central governments
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	> 3 months <= 6 months
	Time of encumbrance	> 12 months

s020 r120 c030	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Counterparty sector	Central governments or guaranteed by central governments
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404

s020 r120 c030	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	> 6 months <= 9 months
	Time of encumbrance	> 12 months

s020 r120 c040	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Counterparty sector	Central governments or guaranteed by central governments
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	> 9 months <= 12 months
	Time of encumbrance	> 12 months

s020 r120 c050	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Counterparty sector	Central governments or guaranteed by central governments
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	> 12 months
	Time of encumbrance	> 12 months

s020 r140 c010	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Equity instruments
	Counterparty sector	Collective Investment Undertakings
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Unencumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Main Category underlying	Liquid underlying assets. Article 404
	Residual maturity	<= 3 months

s020 r140 c020	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Equity instruments
	Counterparty sector	Collective Investment Undertakings
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Unencumbered
	General liquidity requirements	Referred to in Article 404

s020 r140 c020	Liquidity quality of assets	Extremely high liquidity and credit quality
	Main Category underlying	Liquid underlying assets. Article 404
	Residual maturity	> 3 months <= 6 months
s020 r140 c030	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Equity instruments
	Counterparty sector	Collective Investment Undertakings
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Unencumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Main Category underlying	Liquid underlying assets. Article 404
	Residual maturity	> 6 months <= 9 months
s020 r140 c040	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Equity instruments
	Counterparty sector	Collective Investment Undertakings
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Unencumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Main Category underlying	Liquid underlying assets. Article 404
	Residual maturity	> 9 months <= 12 months
s020 r140 c050	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Equity instruments
	Counterparty sector	Collective Investment Undertakings
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Unencumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Main Category underlying	Liquid underlying assets. Article 404
	Residual maturity	> 12 months
s020 r140 c060	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Equity instruments
	Counterparty sector	Collective Investment Undertakings
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Unencumbered
	General liquidity requirements	Referred to in Article 404

s020 r140 c060	Liquidity quality of assets	High liquidity and credit quality
	Main Category underlying	Liquid underlying assets. Article 404
	Residual maturity	<= 3 months

s020 r140 c070	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Equity instruments
	Counterparty sector	Collective Investment Undertakings
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Unencumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Main Category underlying	Liquid underlying assets. Article 404
	Residual maturity	> 3 months <= 6 months

s020 r140 c080	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Equity instruments
	Counterparty sector	Collective Investment Undertakings
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Unencumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Main Category underlying	Liquid underlying assets. Article 404
	Residual maturity	> 6 months <= 9 months

s020 r140 c090	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Equity instruments
	Counterparty sector	Collective Investment Undertakings
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Unencumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Main Category underlying	Liquid underlying assets. Article 404
	Residual maturity	> 9 months <= 12 months

s020 r140 c100	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Equity instruments
	Counterparty sector	Collective Investment Undertakings
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Unencumbered
	General liquidity requirements	Referred to in Article 404

s020 r140 c100	Liquidity quality of assets	High liquidity and credit quality
	Main Category underlying	Liquid underlying assets. Article 404
	Residual maturity	> 12 months

s020 r150 c010	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Equity instruments
	Counterparty sector	Collective Investment Undertakings
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Main Category underlying	Liquid underlying assets. Article 404
	Residual maturity	<= 3 months
	Time of encumbrance	<= 3 months

s020 r150 c020	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Equity instruments
	Counterparty sector	Collective Investment Undertakings
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Main Category underlying	Liquid underlying assets. Article 404
	Residual maturity	> 3 months <= 6 months
	Time of encumbrance	<= 3 months

s020 r150 c030	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Equity instruments
	Counterparty sector	Collective Investment Undertakings
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Main Category underlying	Liquid underlying assets. Article 404
	Residual maturity	> 6 months <= 9 months
	Time of encumbrance	<= 3 months

s020 r150 c040	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Equity instruments
	Counterparty sector	Collective Investment Undertakings
	Currency of the exposure	<Key value>

s020 r150 c040	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Main Category underlying	Liquid underlying assets. Article 404
	Residual maturity	> 9 months <= 12 months
	Time of encumbrance	<= 3 months
s020 r150 c050	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Equity instruments
	Counterparty sector	Collective Investment Undertakings
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Main Category underlying	Liquid underlying assets. Article 404
	Residual maturity	> 12 months
	Time of encumbrance	<= 3 months
s020 r150 c060	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Equity instruments
	Counterparty sector	Collective Investment Undertakings
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Main Category underlying	Liquid underlying assets. Article 404
	Residual maturity	<= 3 months
	Time of encumbrance	<= 3 months
s020 r150 c070	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Equity instruments
	Counterparty sector	Collective Investment Undertakings
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Main Category underlying	Liquid underlying assets. Article 404
	Residual maturity	> 3 months <= 6 months
	Time of encumbrance	<= 3 months
s020 r150 c080	Metric	Fair value [mi]

s020 r150 c080	Base	Stable assets
	Main category	Equity instruments
	Counterparty sector	Collective Investment Undertakings
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Main Category underlying	Liquid underlying assets. Article 404
	Residual maturity	> 6 months <= 9 months
	Time of encumbrance	<= 3 months
s020 r150 c090	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Equity instruments
	Counterparty sector	Collective Investment Undertakings
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Main Category underlying	Liquid underlying assets. Article 404
	Residual maturity	> 9 months <= 12 months
	Time of encumbrance	<= 3 months
s020 r150 c100	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Equity instruments
	Counterparty sector	Collective Investment Undertakings
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Main Category underlying	Liquid underlying assets. Article 404
	Residual maturity	> 12 months
	Time of encumbrance	<= 3 months
s020 r160 c010	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Equity instruments
	Counterparty sector	Collective Investment Undertakings
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality

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s020 r160 c010	Main Category underlying	Liquid underlying assets. Article 404
	Residual maturity	<= 3 months
	Time of encumbrance	> 3 months <= 6 months
s020 r160 c020	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Equity instruments
	Counterparty sector	Collective Investment Undertakings
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Main Category underlying	Liquid underlying assets. Article 404
	Residual maturity	> 3 months <= 6 months
	Time of encumbrance	> 3 months <= 6 months
s020 r160 c030	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Equity instruments
	Counterparty sector	Collective Investment Undertakings
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Main Category underlying	Liquid underlying assets. Article 404
	Residual maturity	> 6 months <= 9 months
	Time of encumbrance	> 3 months <= 6 months
s020 r160 c040	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Equity instruments
	Counterparty sector	Collective Investment Undertakings
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Main Category underlying	Liquid underlying assets. Article 404
	Residual maturity	> 9 months <= 12 months
	Time of encumbrance	> 3 months <= 6 months
s020 r160 c050	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Equity instruments
	Counterparty sector	Collective Investment Undertakings
	Currency of the exposure	<Key value>

s020 r160 c050	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Main Category underlying	Liquid underlying assets. Article 404
	Residual maturity	> 12 months
	Time of encumbrance	> 3 months <= 6 months
s020 r160 c060	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Equity instruments
	Counterparty sector	Collective Investment Undertakings
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Main Category underlying	Liquid underlying assets. Article 404
	Residual maturity	<= 3 months
	Time of encumbrance	> 3 months <= 6 months
s020 r160 c070	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Equity instruments
	Counterparty sector	Collective Investment Undertakings
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Main Category underlying	Liquid underlying assets. Article 404
	Residual maturity	> 3 months <= 6 months
	Time of encumbrance	> 3 months <= 6 months
s020 r160 c080	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Equity instruments
	Counterparty sector	Collective Investment Undertakings
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Main Category underlying	Liquid underlying assets. Article 404
	Residual maturity	> 6 months <= 9 months
	Time of encumbrance	> 3 months <= 6 months
s020 r160 c090	Metric	Fair value [mi]

s020 r160 c090	Base	Stable assets
	Main category	Equity instruments
	Counterparty sector	Collective Investment Undertakings
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Main Category underlying	Liquid underlying assets. Article 404
	Residual maturity	> 9 months <= 12 months
	Time of encumbrance	> 3 months <= 6 months
s020 r160 c100	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Equity instruments
	Counterparty sector	Collective Investment Undertakings
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Main Category underlying	Liquid underlying assets. Article 404
	Residual maturity	> 12 months
	Time of encumbrance	> 3 months <= 6 months
s020 r170 c010	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Equity instruments
	Counterparty sector	Collective Investment Undertakings
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Main Category underlying	Liquid underlying assets. Article 404
	Residual maturity	<= 3 months
	Time of encumbrance	> 6 months <= 9 months
s020 r170 c020	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Equity instruments
	Counterparty sector	Collective Investment Undertakings
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality

s020 r170 c020	Main Category underlying	Liquid underlying assets. Article 404
	Residual maturity	> 3 months <= 6 months
	Time of encumbrance	> 6 months <= 9 months

s020 r170 c030	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Equity instruments
	Counterparty sector	Collective Investment Undertakings
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Main Category underlying	Liquid underlying assets. Article 404
	Residual maturity	> 6 months <= 9 months
	Time of encumbrance	> 6 months <= 9 months

s020 r170 c040	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Equity instruments
	Counterparty sector	Collective Investment Undertakings
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Main Category underlying	Liquid underlying assets. Article 404
	Residual maturity	> 9 months <= 12 months
	Time of encumbrance	> 6 months <= 9 months

s020 r170 c050	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Equity instruments
	Counterparty sector	Collective Investment Undertakings
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Main Category underlying	Liquid underlying assets. Article 404
	Residual maturity	> 12 months
	Time of encumbrance	> 6 months <= 9 months

s020 r170 c060	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Equity instruments
	Counterparty sector	Collective Investment Undertakings
	Currency of the exposure	<Key value>

s020 r170 c060	Deducted from own funds	False	
	Encumbrance	Encumbered	
	General liquidity requirements	Referred to in Article 404	
	Liquidity quality of assets	High liquidity and credit quality	
	Main Category underlying	Liquid underlying assets. Article 404	
	Residual maturity	<= 3 months	
	Time of encumbrance	> 6 months <= 9 months	
s020 r170 c070	Metric	Fair value [mi]	
	Base	Stable assets	
	Main category	Equity instruments	
	Counterparty sector	Collective Investment Undertakings	
	Currency of the exposure	<Key value>	
	Deducted from own funds	False	
	Encumbrance	Encumbered	
	General liquidity requirements	Referred to in Article 404	
	Liquidity quality of assets	High liquidity and credit quality	
	Main Category underlying	Liquid underlying assets. Article 404	
	Residual maturity	> 3 months <= 6 months	
	Time of encumbrance	> 6 months <= 9 months	
s020 r170 c080	Metric	Fair value [mi]	
	Base	Stable assets	
	Main category	Equity instruments	
	Counterparty sector	Collective Investment Undertakings	
	Currency of the exposure	<Key value>	
	Deducted from own funds	False	
	Encumbrance	Encumbered	
	General liquidity requirements	Referred to in Article 404	
	Liquidity quality of assets	High liquidity and credit quality	
	Main Category underlying	Liquid underlying assets. Article 404	
	Residual maturity	> 6 months <= 9 months	
	Time of encumbrance	> 6 months <= 9 months	
s020 r170 c090	Metric	Fair value [mi]	
	Base	Stable assets	
	Main category	Equity instruments	
	Counterparty sector	Collective Investment Undertakings	
	Currency of the exposure	<Key value>	
	Deducted from own funds	False	
	Encumbrance	Encumbered	
	General liquidity requirements	Referred to in Article 404	
	Liquidity quality of assets	High liquidity and credit quality	
	Main Category underlying	Liquid underlying assets. Article 404	
	Residual maturity	> 9 months <= 12 months	
	Time of encumbrance	> 6 months <= 9 months	
s020 r170 c100	Metric	Fair value [mi]	

s020 r170 c100

Base	Stable assets
Main category	Equity instruments
Counterparty sector	Collective Investment Undertakings
Currency of the exposure	<Key value>
Deducted from own funds	False
Encumbrance	Encumbered
General liquidity requirements	Referred to in Article 404
Liquidity quality of assets	High liquidity and credit quality
Main Category underlying	Liquid underlying assets. Article 404
Residual maturity	> 12 months
Time of encumbrance	> 6 months <= 9 months

s020 r180 c010

Metric	Fair value [mi]
Base	Stable assets
Main category	Equity instruments
Counterparty sector	Collective Investment Undertakings
Currency of the exposure	<Key value>
Deducted from own funds	False
Encumbrance	Encumbered
General liquidity requirements	Referred to in Article 404
Liquidity quality of assets	Extremely high liquidity and credit quality
Main Category underlying	Liquid underlying assets. Article 404
Residual maturity	<= 3 months
Time of encumbrance	> 9 months <= 12 months

s020 r180 c020

Metric	Fair value [mi]
Base	Stable assets
Main category	Equity instruments
Counterparty sector	Collective Investment Undertakings
Currency of the exposure	<Key value>
Deducted from own funds	False
Encumbrance	Encumbered
General liquidity requirements	Referred to in Article 404
Liquidity quality of assets	Extremely high liquidity and credit quality
Main Category underlying	Liquid underlying assets. Article 404
Residual maturity	> 3 months <= 6 months
Time of encumbrance	> 9 months <= 12 months

s020 r180 c030

Metric	Fair value [mi]
Base	Stable assets
Main category	Equity instruments
Counterparty sector	Collective Investment Undertakings
Currency of the exposure	<Key value>
Deducted from own funds	False
Encumbrance	Encumbered
General liquidity requirements	Referred to in Article 404
Liquidity quality of assets	Extremely high liquidity and credit quality

s020 r180 c030	Main Category underlying	Liquid underlying assets. Article 404
	Residual maturity	> 6 months <= 9 months
	Time of encumbrance	> 9 months <= 12 months

s020 r180 c040	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Equity instruments
	Counterparty sector	Collective Investment Undertakings
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Main Category underlying	Liquid underlying assets. Article 404
	Residual maturity	> 9 months <= 12 months
	Time of encumbrance	> 9 months <= 12 months

s020 r180 c050	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Equity instruments
	Counterparty sector	Collective Investment Undertakings
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Main Category underlying	Liquid underlying assets. Article 404
	Residual maturity	> 12 months
	Time of encumbrance	> 9 months <= 12 months

s020 r180 c060	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Equity instruments
	Counterparty sector	Collective Investment Undertakings
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Main Category underlying	Liquid underlying assets. Article 404
	Residual maturity	<= 3 months
	Time of encumbrance	> 9 months <= 12 months

s020 r180 c070	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Equity instruments
	Counterparty sector	Collective Investment Undertakings
	Currency of the exposure	<Key value>

s020 r180 c070		
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Main Category underlying	Liquid underlying assets. Article 404
	Residual maturity	> 3 months <= 6 months
	Time of encumbrance	> 9 months <= 12 months
s020 r180 c080	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Equity instruments
	Counterparty sector	Collective Investment Undertakings
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Main Category underlying	Liquid underlying assets. Article 404
	Residual maturity	> 6 months <= 9 months
	Time of encumbrance	> 9 months <= 12 months
s020 r180 c090	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Equity instruments
	Counterparty sector	Collective Investment Undertakings
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Main Category underlying	Liquid underlying assets. Article 404
	Residual maturity	> 9 months <= 12 months
	Time of encumbrance	> 9 months <= 12 months
s020 r180 c100	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Equity instruments
	Counterparty sector	Collective Investment Undertakings
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Main Category underlying	Liquid underlying assets. Article 404
	Residual maturity	> 12 months
	Time of encumbrance	> 9 months <= 12 months
s020 r190 c010	Metric	Fair value [mi]

s020 r190 c010	Base	Stable assets
	Main category	Equity instruments
	Counterparty sector	Collective Investment Undertakings
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Main Category underlying	Liquid underlying assets. Article 404
	Residual maturity	<= 3 months
	Time of encumbrance	> 12 months
s020 r190 c020	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Equity instruments
	Counterparty sector	Collective Investment Undertakings
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Main Category underlying	Liquid underlying assets. Article 404
	Residual maturity	> 3 months <= 6 months
	Time of encumbrance	> 12 months
s020 r190 c030	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Equity instruments
	Counterparty sector	Collective Investment Undertakings
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Main Category underlying	Liquid underlying assets. Article 404
	Residual maturity	> 6 months <= 9 months
	Time of encumbrance	> 12 months
s020 r190 c040	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Equity instruments
	Counterparty sector	Collective Investment Undertakings
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality

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s020 r190 c040	Main Category underlying	Liquid underlying assets. Article 404
	Residual maturity	> 9 months <= 12 months
	Time of encumbrance	> 12 months
s020 r190 c050	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Equity instruments
	Counterparty sector	Collective Investment Undertakings
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Main Category underlying	Liquid underlying assets. Article 404
	Residual maturity	> 12 months
	Time of encumbrance	> 12 months
s020 r190 c060	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Equity instruments
	Counterparty sector	Collective Investment Undertakings
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Main Category underlying	Liquid underlying assets. Article 404
	Residual maturity	<= 3 months
	Time of encumbrance	> 12 months
s020 r190 c070	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Equity instruments
	Counterparty sector	Collective Investment Undertakings
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Main Category underlying	Liquid underlying assets. Article 404
	Residual maturity	> 3 months <= 6 months
	Time of encumbrance	> 12 months
s020 r190 c080	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Equity instruments
	Counterparty sector	Collective Investment Undertakings
	Currency of the exposure	<Key value>

s020 r190 c080		
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Main Category underlying	Liquid underlying assets. Article 404
	Residual maturity	> 6 months <= 9 months
	Time of encumbrance	> 12 months
s020 r190 c090	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Equity instruments
	Counterparty sector	Collective Investment Undertakings
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Main Category underlying	Liquid underlying assets. Article 404
	Residual maturity	> 9 months <= 12 months
	Time of encumbrance	> 12 months
s020 r190 c100	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Equity instruments
	Counterparty sector	Collective Investment Undertakings
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Main Category underlying	Liquid underlying assets. Article 404
	Residual maturity	> 12 months
	Time of encumbrance	> 12 months
s020 r210 c010	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Type of risk	Credit risk and free deliveries
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Unencumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	<= 3 months
	Risk weights	0%
s020 r210 c020	Metric	Fair value [mi]
	Base	Stable assets

s020 r210 c020	Main category	Debt securities
	Type of risk	Credit risk and free deliveries
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Unencumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	> 3 months <= 6 months
	Risk weights	0%
s020 r210 c030	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Type of risk	Credit risk and free deliveries
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Unencumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	> 6 months <= 9 months
	Risk weights	0%
s020 r210 c040	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Type of risk	Credit risk and free deliveries
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Unencumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	> 9 months <= 12 months
	Risk weights	0%
s020 r210 c050	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Type of risk	Credit risk and free deliveries
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Unencumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	> 12 months
	Risk weights	0%
s020 r210 c060	Metric	Fair value [mi]
	Base	Stable assets

s020 r210 c060	Main category	Debt securities
	Type of risk	Credit risk and free deliveries
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Unencumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	<= 3 months
	Risk weights	0%
s020 r210 c070	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Type of risk	Credit risk and free deliveries
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Unencumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	> 3 months <= 6 months
	Risk weights	0%
s020 r210 c080	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Type of risk	Credit risk and free deliveries
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Unencumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	> 6 months <= 9 months
	Risk weights	0%
s020 r210 c090	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Type of risk	Credit risk and free deliveries
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Unencumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	> 9 months <= 12 months
	Risk weights	0%
s020 r210 c100	Metric	Fair value [mi]
	Base	Stable assets

s020 r210 c100	Main category	Debt securities
	Type of risk	Credit risk and free deliveries
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Unencumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	> 12 months
	Risk weights	0%

s020 r220 c010	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Type of risk	Credit risk and free deliveries
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	<= 3 months
	Risk weights	0%
	Time of encumbrance	<= 3 months

s020 r220 c020	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Type of risk	Credit risk and free deliveries
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	> 3 months <= 6 months
	Risk weights	0%
	Time of encumbrance	<= 3 months

s020 r220 c030	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Type of risk	Credit risk and free deliveries
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	> 6 months <= 9 months
	Risk weights	0%

s020 r220 c030	Time of encumbrance	<= 3 months	
s020 r220 c040	Metric	Fair value [mi]	
	Base	Stable assets	
	Main category	Debt securities	
	Type of risk	Credit risk and free deliveries	
	Currency of the exposure	<Key value>	
	Deducted from own funds	False	
	Encumbrance	Encumbered	
	General liquidity requirements	Referred to in Article 404	
	Liquidity quality of assets	Extremely high liquidity and credit quality	
	Residual maturity	> 9 months <= 12 months	
	Risk weights	0%	
	Time of encumbrance	<= 3 months	
s020 r220 c050	Metric	Fair value [mi]	
	Base	Stable assets	
	Main category	Debt securities	
	Type of risk	Credit risk and free deliveries	
	Currency of the exposure	<Key value>	
	Deducted from own funds	False	
	Encumbrance	Encumbered	
	General liquidity requirements	Referred to in Article 404	
	Liquidity quality of assets	Extremely high liquidity and credit quality	
	Residual maturity	> 12 months	
	Risk weights	0%	
	Time of encumbrance	<= 3 months	
s020 r220 c060	Metric	Fair value [mi]	
	Base	Stable assets	
	Main category	Debt securities	
	Type of risk	Credit risk and free deliveries	
	Currency of the exposure	<Key value>	
	Deducted from own funds	False	
	Encumbrance	Encumbered	
	General liquidity requirements	Referred to in Article 404	
	Liquidity quality of assets	High liquidity and credit quality	
	Residual maturity	<= 3 months	
	Risk weights	0%	
	Time of encumbrance	<= 3 months	
s020 r220 c070	Metric	Fair value [mi]	
	Base	Stable assets	
	Main category	Debt securities	
	Type of risk	Credit risk and free deliveries	
	Currency of the exposure	<Key value>	
	Deducted from own funds	False	
	Encumbrance	Encumbered	

s020 r220 c070	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	> 3 months <= 6 months
	Risk weights	0%
	Time of encumbrance	<= 3 months
s020 r220 c080	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Type of risk	Credit risk and free deliveries
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	> 6 months <= 9 months
	Risk weights	0%
	Time of encumbrance	<= 3 months
s020 r220 c090	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Type of risk	Credit risk and free deliveries
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	> 9 months <= 12 months
	Risk weights	0%
	Time of encumbrance	<= 3 months
s020 r220 c100	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Type of risk	Credit risk and free deliveries
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	> 12 months
	Risk weights	0%
	Time of encumbrance	<= 3 months
s020 r230 c010	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities

s020 r230 c010

Type of risk	Credit risk and free deliveries
Currency of the exposure	<Key value>
Deducted from own funds	False
Encumbrance	Encumbered
General liquidity requirements	Referred to in Article 404
Liquidity quality of assets	Extremely high liquidity and credit quality
Residual maturity	<= 3 months
Risk weights	0%
Time of encumbrance	> 3 months <= 6 months

s020 r230 c020

Metric	Fair value [mi]
Base	Stable assets
Main category	Debt securities
Type of risk	Credit risk and free deliveries
Currency of the exposure	<Key value>
Deducted from own funds	False
Encumbrance	Encumbered
General liquidity requirements	Referred to in Article 404
Liquidity quality of assets	Extremely high liquidity and credit quality
Residual maturity	> 3 months <= 6 months
Risk weights	0%
Time of encumbrance	> 3 months <= 6 months

s020 r230 c030

Metric	Fair value [mi]
Base	Stable assets
Main category	Debt securities
Type of risk	Credit risk and free deliveries
Currency of the exposure	<Key value>
Deducted from own funds	False
Encumbrance	Encumbered
General liquidity requirements	Referred to in Article 404
Liquidity quality of assets	Extremely high liquidity and credit quality
Residual maturity	> 6 months <= 9 months
Risk weights	0%
Time of encumbrance	> 3 months <= 6 months

s020 r230 c040

Metric	Fair value [mi]
Base	Stable assets
Main category	Debt securities
Type of risk	Credit risk and free deliveries
Currency of the exposure	<Key value>
Deducted from own funds	False
Encumbrance	Encumbered
General liquidity requirements	Referred to in Article 404
Liquidity quality of assets	Extremely high liquidity and credit quality
Residual maturity	> 9 months <= 12 months
Risk weights	0%

s020 r230 c040	Time of encumbrance	> 3 months <= 6 months

s020 r230 c050	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Type of risk	Credit risk and free deliveries
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	> 12 months
	Risk weights	0%
	Time of encumbrance	> 3 months <= 6 months

s020 r230 c060	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Type of risk	Credit risk and free deliveries
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	<= 3 months
	Risk weights	0%
	Time of encumbrance	> 3 months <= 6 months

s020 r230 c070	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Type of risk	Credit risk and free deliveries
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	> 3 months <= 6 months
	Risk weights	0%
	Time of encumbrance	> 3 months <= 6 months

s020 r230 c080	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Type of risk	Credit risk and free deliveries
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered

s020 r230 c080	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	> 6 months <= 9 months
	Risk weights	0%
	Time of encumbrance	> 3 months <= 6 months

s020 r230 c090	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Type of risk	Credit risk and free deliveries
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	> 9 months <= 12 months
	Risk weights	0%
	Time of encumbrance	> 3 months <= 6 months

s020 r230 c100	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Type of risk	Credit risk and free deliveries
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	> 12 months
	Risk weights	0%
	Time of encumbrance	> 3 months <= 6 months

s020 r240 c010	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Type of risk	Credit risk and free deliveries
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	<= 3 months
	Risk weights	0%
	Time of encumbrance	> 6 months <= 9 months

s020 r240 c020	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities

s020 r240 c020	Type of risk	Credit risk and free deliveries
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	> 3 months <= 6 months
	Risk weights	0%
	Time of encumbrance	> 6 months <= 9 months
s020 r240 c030	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Type of risk	Credit risk and free deliveries
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	> 6 months <= 9 months
	Risk weights	0%
	Time of encumbrance	> 6 months <= 9 months
s020 r240 c040	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Type of risk	Credit risk and free deliveries
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	> 9 months <= 12 months
	Risk weights	0%
	Time of encumbrance	> 6 months <= 9 months
s020 r240 c050	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Type of risk	Credit risk and free deliveries
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	> 12 months
	Risk weights	0%

s020 r240 c050	Time of encumbrance	> 6 months <= 9 months
s020 r240 c060	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Type of risk	Credit risk and free deliveries
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	<= 3 months
	Risk weights	0%
	Time of encumbrance	> 6 months <= 9 months
s020 r240 c070	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Type of risk	Credit risk and free deliveries
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	> 3 months <= 6 months
	Risk weights	0%
	Time of encumbrance	> 6 months <= 9 months
s020 r240 c080	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Type of risk	Credit risk and free deliveries
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	> 6 months <= 9 months
	Risk weights	0%
	Time of encumbrance	> 6 months <= 9 months
s020 r240 c090	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Type of risk	Credit risk and free deliveries
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered

s020 r240 c090	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	> 9 months <= 12 months
	Risk weights	0%
	Time of encumbrance	> 6 months <= 9 months
s020 r240 c100	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Type of risk	Credit risk and free deliveries
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	> 12 months
	Risk weights	0%
	Time of encumbrance	> 6 months <= 9 months
s020 r250 c010	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Type of risk	Credit risk and free deliveries
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	<= 3 months
	Risk weights	0%
	Time of encumbrance	> 9 months <= 12 months
s020 r250 c020	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Type of risk	Credit risk and free deliveries
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	> 3 months <= 6 months
	Risk weights	0%
	Time of encumbrance	> 9 months <= 12 months
s020 r250 c030	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities

s020 r250 c030	Type of risk	Credit risk and free deliveries
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	> 6 months <= 9 months
	Risk weights	0%
	Time of encumbrance	> 9 months <= 12 months
s020 r250 c040	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Type of risk	Credit risk and free deliveries
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	> 9 months <= 12 months
	Risk weights	0%
	Time of encumbrance	> 9 months <= 12 months
s020 r250 c050	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Type of risk	Credit risk and free deliveries
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	> 12 months
	Risk weights	0%
	Time of encumbrance	> 9 months <= 12 months
s020 r250 c060	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Type of risk	Credit risk and free deliveries
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	<= 3 months
	Risk weights	0%

s020 r250 c060	Time of encumbrance	> 9 months <= 12 months

s020 r250 c070	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Type of risk	Credit risk and free deliveries
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	> 3 months <= 6 months
	Risk weights	0%
	Time of encumbrance	> 9 months <= 12 months

s020 r250 c080	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Type of risk	Credit risk and free deliveries
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	> 6 months <= 9 months
	Risk weights	0%
	Time of encumbrance	> 9 months <= 12 months

s020 r250 c090	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Type of risk	Credit risk and free deliveries
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	> 9 months <= 12 months
	Risk weights	0%
	Time of encumbrance	> 9 months <= 12 months

s020 r250 c100	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Type of risk	Credit risk and free deliveries
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered

s020 r250 c100	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	> 12 months
	Risk weights	0%
	Time of encumbrance	> 9 months <= 12 months

s020 r260 c010	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Type of risk	Credit risk and free deliveries
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	<= 3 months
	Risk weights	0%
	Time of encumbrance	> 12 months

s020 r260 c020	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Type of risk	Credit risk and free deliveries
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	> 3 months <= 6 months
	Risk weights	0%
	Time of encumbrance	> 12 months

s020 r260 c030	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Type of risk	Credit risk and free deliveries
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	> 6 months <= 9 months
	Risk weights	0%
	Time of encumbrance	> 12 months

s020 r260 c040	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities

s020 r260 c040	Type of risk	Credit risk and free deliveries
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	> 9 months <= 12 months
	Risk weights	0%
	Time of encumbrance	> 12 months
s020 r260 c050	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Type of risk	Credit risk and free deliveries
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	> 12 months
	Risk weights	0%
	Time of encumbrance	> 12 months
s020 r260 c060	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Type of risk	Credit risk and free deliveries
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	<= 3 months
	Risk weights	0%
	Time of encumbrance	> 12 months
s020 r260 c070	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Type of risk	Credit risk and free deliveries
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	> 3 months <= 6 months
	Risk weights	0%

s020 r260 c070	Time of encumbrance	> 12 months

s020 r260 c080	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Type of risk	Credit risk and free deliveries
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	> 6 months <= 9 months
	Risk weights	0%
	Time of encumbrance	> 12 months

s020 r260 c090	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Type of risk	Credit risk and free deliveries
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	> 9 months <= 12 months
	Risk weights	0%
	Time of encumbrance	> 12 months

s020 r260 c100	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Type of risk	Credit risk and free deliveries
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	> 12 months
	Risk weights	0%
	Time of encumbrance	> 12 months

s020 r280 c010	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Type of risk	Credit risk and free deliveries
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Unencumbered

s020 r280 c010	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	<= 3 months
	Risk weights	20%
s020 r280 c020	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Type of risk	Credit risk and free deliveries
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Unencumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	> 3 months <= 6 months
	Risk weights	20%
s020 r280 c030	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Type of risk	Credit risk and free deliveries
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Unencumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	> 6 months <= 9 months
	Risk weights	20%
s020 r280 c040	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Type of risk	Credit risk and free deliveries
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Unencumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	> 9 months <= 12 months
	Risk weights	20%
s020 r280 c050	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Type of risk	Credit risk and free deliveries
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Unencumbered

s020 r280 c050	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	> 12 months
	Risk weights	20%
s020 r280 c060	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Type of risk	Credit risk and free deliveries
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Unencumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	<= 3 months
	Risk weights	20%
s020 r280 c070	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Type of risk	Credit risk and free deliveries
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Unencumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	> 3 months <= 6 months
	Risk weights	20%
s020 r280 c080	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Type of risk	Credit risk and free deliveries
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Unencumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	> 6 months <= 9 months
	Risk weights	20%
s020 r280 c090	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Type of risk	Credit risk and free deliveries
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Unencumbered

s020 r280 c090	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	> 9 months <= 12 months
	Risk weights	20%

s020 r280 c100	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Type of risk	Credit risk and free deliveries
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Unencumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	> 12 months
	Risk weights	20%

s020 r290 c010	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Type of risk	Credit risk and free deliveries
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	<= 3 months
	Risk weights	20%
	Time of encumbrance	<= 3 months

s020 r290 c020	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Type of risk	Credit risk and free deliveries
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	> 3 months <= 6 months
	Risk weights	20%
	Time of encumbrance	<= 3 months

s020 r290 c030	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Type of risk	Credit risk and free deliveries
	Currency of the exposure	<Key value>

s020 r290 c030	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	> 6 months <= 9 months
	Risk weights	20%
	Time of encumbrance	<= 3 months
s020 r290 c040	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Type of risk	Credit risk and free deliveries
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	> 9 months <= 12 months
	Risk weights	20%
	Time of encumbrance	<= 3 months
s020 r290 c050	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Type of risk	Credit risk and free deliveries
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	> 12 months
	Risk weights	20%
	Time of encumbrance	<= 3 months
s020 r290 c060	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Type of risk	Credit risk and free deliveries
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	<= 3 months
	Risk weights	20%
	Time of encumbrance	<= 3 months
s020 r290 c070	Metric	Fair value [mi]

s020 r290 c070	Base	Stable assets
	Main category	Debt securities
	Type of risk	Credit risk and free deliveries
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	> 3 months <= 6 months
	Risk weights	20%
	Time of encumbrance	<= 3 months
s020 r290 c080	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Type of risk	Credit risk and free deliveries
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	> 6 months <= 9 months
	Risk weights	20%
	Time of encumbrance	<= 3 months
s020 r290 c090	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Type of risk	Credit risk and free deliveries
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	> 9 months <= 12 months
	Risk weights	20%
	Time of encumbrance	<= 3 months
s020 r290 c100	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Type of risk	Credit risk and free deliveries
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality

s020 r290 c100	Residual maturity	> 12 months
	Risk weights	20%
	Time of encumbrance	<= 3 months

s020 r300 c010	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Type of risk	Credit risk and free deliveries
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	<= 3 months
	Risk weights	20%
	Time of encumbrance	> 3 months <= 6 months

s020 r300 c020	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Type of risk	Credit risk and free deliveries
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	> 3 months <= 6 months
	Risk weights	20%
	Time of encumbrance	> 3 months <= 6 months

s020 r300 c030	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Type of risk	Credit risk and free deliveries
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	> 6 months <= 9 months
	Risk weights	20%
	Time of encumbrance	> 3 months <= 6 months

s020 r300 c040	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Type of risk	Credit risk and free deliveries
	Currency of the exposure	<Key value>

s020 r300 c040	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	> 9 months <= 12 months
	Risk weights	20%
	Time of encumbrance	> 3 months <= 6 months
s020 r300 c050	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Type of risk	Credit risk and free deliveries
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	> 12 months
	Risk weights	20%
	Time of encumbrance	> 3 months <= 6 months
s020 r300 c060	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Type of risk	Credit risk and free deliveries
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	<= 3 months
	Risk weights	20%
	Time of encumbrance	> 3 months <= 6 months
s020 r300 c070	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Type of risk	Credit risk and free deliveries
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	> 3 months <= 6 months
	Risk weights	20%
	Time of encumbrance	> 3 months <= 6 months
s020 r300 c080	Metric	Fair value [mi]

s020 r300 c080	Base	Stable assets
	Main category	Debt securities
	Type of risk	Credit risk and free deliveries
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	> 6 months <= 9 months
	Risk weights	20%
	Time of encumbrance	> 3 months <= 6 months

s020 r300 c090	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Type of risk	Credit risk and free deliveries
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	> 9 months <= 12 months
	Risk weights	20%
	Time of encumbrance	> 3 months <= 6 months

s020 r300 c100	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Type of risk	Credit risk and free deliveries
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	> 12 months
	Risk weights	20%
	Time of encumbrance	> 3 months <= 6 months

s020 r310 c010	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Type of risk	Credit risk and free deliveries
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality

s020 r310 c010	Residual maturity	<= 3 months
	Risk weights	20%
	Time of encumbrance	> 6 months <= 9 months

s020 r310 c020	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Type of risk	Credit risk and free deliveries
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	> 3 months <= 6 months
	Risk weights	20%
	Time of encumbrance	> 6 months <= 9 months

s020 r310 c030	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Type of risk	Credit risk and free deliveries
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	> 6 months <= 9 months
	Risk weights	20%
	Time of encumbrance	> 6 months <= 9 months

s020 r310 c040	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Type of risk	Credit risk and free deliveries
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	> 9 months <= 12 months
	Risk weights	20%
	Time of encumbrance	> 6 months <= 9 months

s020 r310 c050	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Type of risk	Credit risk and free deliveries
	Currency of the exposure	<Key value>

s020 r310 c050	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	> 12 months
	Risk weights	20%
	Time of encumbrance	> 6 months <= 9 months
s020 r310 c060	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Type of risk	Credit risk and free deliveries
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	<= 3 months
	Risk weights	20%
	Time of encumbrance	> 6 months <= 9 months
s020 r310 c070	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Type of risk	Credit risk and free deliveries
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	> 3 months <= 6 months
	Risk weights	20%
	Time of encumbrance	> 6 months <= 9 months
s020 r310 c080	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Type of risk	Credit risk and free deliveries
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	> 6 months <= 9 months
	Risk weights	20%
	Time of encumbrance	> 6 months <= 9 months
s020 r310 c090	Metric	Fair value [mi]

s020 r310 c090	Base	Stable assets
	Main category	Debt securities
	Type of risk	Credit risk and free deliveries
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	> 9 months <= 12 months
	Risk weights	20%
	Time of encumbrance	> 6 months <= 9 months
s020 r310 c100	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Type of risk	Credit risk and free deliveries
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	> 12 months
	Risk weights	20%
	Time of encumbrance	> 6 months <= 9 months
s020 r320 c010	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Type of risk	Credit risk and free deliveries
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	<= 3 months
	Risk weights	20%
	Time of encumbrance	> 9 months <= 12 months
s020 r320 c020	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Type of risk	Credit risk and free deliveries
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality

s020 r320 c020	Residual maturity	> 3 months <= 6 months
	Risk weights	20%
	Time of encumbrance	> 9 months <= 12 months
s020 r320 c030	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Type of risk	Credit risk and free deliveries
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	> 6 months <= 9 months
	Risk weights	20%
	Time of encumbrance	> 9 months <= 12 months
s020 r320 c040	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Type of risk	Credit risk and free deliveries
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	> 9 months <= 12 months
	Risk weights	20%
	Time of encumbrance	> 9 months <= 12 months
s020 r320 c050	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Type of risk	Credit risk and free deliveries
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	> 12 months
	Risk weights	20%
	Time of encumbrance	> 9 months <= 12 months
s020 r320 c060	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Type of risk	Credit risk and free deliveries
	Currency of the exposure	<Key value>

s020 r320 c060	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	<= 3 months
	Risk weights	20%
	Time of encumbrance	> 9 months <= 12 months
s020 r320 c070	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Type of risk	Credit risk and free deliveries
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	> 3 months <= 6 months
	Risk weights	20%
	Time of encumbrance	> 9 months <= 12 months
s020 r320 c080	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Type of risk	Credit risk and free deliveries
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	> 6 months <= 9 months
	Risk weights	20%
	Time of encumbrance	> 9 months <= 12 months
s020 r320 c090	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Type of risk	Credit risk and free deliveries
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	> 9 months <= 12 months
	Risk weights	20%
	Time of encumbrance	> 9 months <= 12 months
s020 r320 c100	Metric	Fair value [mi]

s020 r320 c100	Base	Stable assets
	Main category	Debt securities
	Type of risk	Credit risk and free deliveries
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	> 12 months
	Risk weights	20%
	Time of encumbrance	> 9 months <= 12 months
s020 r330 c010	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Type of risk	Credit risk and free deliveries
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	<= 3 months
	Risk weights	20%
	Time of encumbrance	> 12 months
s020 r330 c020	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Type of risk	Credit risk and free deliveries
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	> 3 months <= 6 months
	Risk weights	20%
	Time of encumbrance	> 12 months
s020 r330 c030	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Type of risk	Credit risk and free deliveries
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality

s020 r330 c030	Residual maturity	> 6 months <= 9 months
	Risk weights	20%
	Time of encumbrance	> 12 months

s020 r330 c040	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Type of risk	Credit risk and free deliveries
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	> 9 months <= 12 months
	Risk weights	20%
	Time of encumbrance	> 12 months

s020 r330 c050	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Type of risk	Credit risk and free deliveries
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	> 12 months
	Risk weights	20%
	Time of encumbrance	> 12 months

s020 r330 c060	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Type of risk	Credit risk and free deliveries
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	<= 3 months
	Risk weights	20%
	Time of encumbrance	> 12 months

s020 r330 c070	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Type of risk	Credit risk and free deliveries
	Currency of the exposure	<Key value>

s020 r330 c070		
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	> 3 months <= 6 months
	Risk weights	20%
	Time of encumbrance	> 12 months
s020 r330 c080	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Type of risk	Credit risk and free deliveries
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	> 6 months <= 9 months
	Risk weights	20%
	Time of encumbrance	> 12 months
s020 r330 c090	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Type of risk	Credit risk and free deliveries
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	> 9 months <= 12 months
	Risk weights	20%
	Time of encumbrance	> 12 months
s020 r330 c100	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Type of risk	Credit risk and free deliveries
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	> 12 months
	Risk weights	20%
	Time of encumbrance	> 12 months
s020 r350 c010	Metric	Fair value [mi]

s020 r350 c010

Base	Stable assets
Main category	Debt securities
Counterparty sector	Credit Institutions sponsored by a Member State central or regional government
Currency of the exposure	<Key value>
Deducted from own funds	False
Encumbrance	Unencumbered
General liquidity requirements	Referred to in Article 404
Guarantor	Member State central or regional government
Liquidity quality of assets	Extremely high liquidity and credit quality
Purpose	Promotional funding
Residual maturity	<= 3 months

s020 r350 c020

Metric	Fair value [mi]
Base	Stable assets
Main category	Debt securities
Counterparty sector	Credit Institutions sponsored by a Member State central or regional government
Currency of the exposure	<Key value>
Deducted from own funds	False
Encumbrance	Unencumbered
General liquidity requirements	Referred to in Article 404
Guarantor	Member State central or regional government
Liquidity quality of assets	Extremely high liquidity and credit quality
Purpose	Promotional funding
Residual maturity	> 3 months <= 6 months

s020 r350 c030

Metric	Fair value [mi]
Base	Stable assets
Main category	Debt securities
Counterparty sector	Credit Institutions sponsored by a Member State central or regional government
Currency of the exposure	<Key value>
Deducted from own funds	False
Encumbrance	Unencumbered
General liquidity requirements	Referred to in Article 404
Guarantor	Member State central or regional government
Liquidity quality of assets	Extremely high liquidity and credit quality
Purpose	Promotional funding
Residual maturity	> 6 months <= 9 months

s020 r350 c040

Metric	Fair value [mi]
Base	Stable assets
Main category	Debt securities
Counterparty sector	Credit Institutions sponsored by a Member State central or regional government
Currency of the exposure	<Key value>
Deducted from own funds	False
Encumbrance	Unencumbered
General liquidity requirements	Referred to in Article 404
Guarantor	Member State central or regional government

s020 r350 c040	Liquidity quality of assets	Extremely high liquidity and credit quality
	Purpose	Promotional funding
	Residual maturity	> 9 months <= 12 months
s020 r350 c050	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Counterparty sector	Credit Institutions sponsored by a Member State central or regional government
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Unencumbered
	General liquidity requirements	Referred to in Article 404
	Guarantor	Member State central or regional government
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Purpose	Promotional funding
	Residual maturity	> 12 months
s020 r350 c060	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Counterparty sector	Credit Institutions sponsored by a Member State central or regional government
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Unencumbered
	General liquidity requirements	Referred to in Article 404
	Guarantor	Member State central or regional government
	Liquidity quality of assets	High liquidity and credit quality
	Purpose	Promotional funding
	Residual maturity	<= 3 months
s020 r350 c070	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Counterparty sector	Credit Institutions sponsored by a Member State central or regional government
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Unencumbered
	General liquidity requirements	Referred to in Article 404
	Guarantor	Member State central or regional government
	Liquidity quality of assets	High liquidity and credit quality
	Purpose	Promotional funding
	Residual maturity	> 3 months <= 6 months
s020 r350 c080	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Counterparty sector	Credit Institutions sponsored by a Member State central or regional government
	Currency of the exposure	<Key value>

s020 r350 c080	Deducted from own funds	False
	Encumbrance	Unencumbered
	General liquidity requirements	Referred to in Article 404
	Guarantor	Member State central or regional government
	Liquidity quality of assets	High liquidity and credit quality
	Purpose	Promotional funding
	Residual maturity	> 6 months <= 9 months
s020 r350 c090	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Counterparty sector	Credit Institutions sponsored by a Member State central or regional government
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Unencumbered
	General liquidity requirements	Referred to in Article 404
	Guarantor	Member State central or regional government
	Liquidity quality of assets	High liquidity and credit quality
	Purpose	Promotional funding
	Residual maturity	> 9 months <= 12 months
s020 r350 c100	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Counterparty sector	Credit Institutions sponsored by a Member State central or regional government
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Unencumbered
	General liquidity requirements	Referred to in Article 404
	Guarantor	Member State central or regional government
	Liquidity quality of assets	High liquidity and credit quality
	Purpose	Promotional funding
	Residual maturity	> 12 months
s020 r360 c010	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Counterparty sector	Credit Institutions sponsored by a Member State central or regional government
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Guarantor	Member State central or regional government
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Purpose	Promotional funding
	Residual maturity	<= 3 months
	Time of encumbrance	<= 3 months

s020 r360 c020		
	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Counterparty sector	Credit Institutions sponsored by a Member State central or regional government
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Guarantor	Member State central or regional government
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Purpose	Promotional funding
	Residual maturity	> 3 months <= 6 months
	Time of encumbrance	<= 3 months

s020 r360 c030		
	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Counterparty sector	Credit Institutions sponsored by a Member State central or regional government
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Guarantor	Member State central or regional government
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Purpose	Promotional funding
	Residual maturity	> 6 months <= 9 months
	Time of encumbrance	<= 3 months

s020 r360 c040		
	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Counterparty sector	Credit Institutions sponsored by a Member State central or regional government
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Guarantor	Member State central or regional government
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Purpose	Promotional funding
	Residual maturity	> 9 months <= 12 months
	Time of encumbrance	<= 3 months

s020 r360 c050		
	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Counterparty sector	Credit Institutions sponsored by a Member State central or regional government
	Currency of the exposure	<Key value>

s020 r360 c050

Deducted from own funds	False
Encumbrance	Encumbered
General liquidity requirements	Referred to in Article 404
Guarantor	Member State central or regional government
Liquidity quality of assets	Extremely high liquidity and credit quality
Purpose	Promotional funding
Residual maturity	> 12 months
Time of encumbrance	<= 3 months

s020 r360 c060

Metric	Fair value [mi]
Base	Stable assets
Main category	Debt securities
Counterparty sector	Credit Institutions sponsored by a Member State central or regional government
Currency of the exposure	<Key value>
Deducted from own funds	False
Encumbrance	Encumbered
General liquidity requirements	Referred to in Article 404
Guarantor	Member State central or regional government
Liquidity quality of assets	High liquidity and credit quality
Purpose	Promotional funding
Residual maturity	<= 3 months
Time of encumbrance	<= 3 months

s020 r360 c070

Metric	Fair value [mi]
Base	Stable assets
Main category	Debt securities
Counterparty sector	Credit Institutions sponsored by a Member State central or regional government
Currency of the exposure	<Key value>
Deducted from own funds	False
Encumbrance	Encumbered
General liquidity requirements	Referred to in Article 404
Guarantor	Member State central or regional government
Liquidity quality of assets	High liquidity and credit quality
Purpose	Promotional funding
Residual maturity	> 3 months <= 6 months
Time of encumbrance	<= 3 months

s020 r360 c080

Metric	Fair value [mi]
Base	Stable assets
Main category	Debt securities
Counterparty sector	Credit Institutions sponsored by a Member State central or regional government
Currency of the exposure	<Key value>
Deducted from own funds	False
Encumbrance	Encumbered
General liquidity requirements	Referred to in Article 404
Guarantor	Member State central or regional government
Liquidity quality of assets	High liquidity and credit quality

s020 r360 c080	Purpose	Promotional funding
	Residual maturity	> 6 months <= 9 months
	Time of encumbrance	<= 3 months

s020 r360 c090	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Counterparty sector	Credit Institutions sponsored by a Member State central or regional government
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Guarantor	Member State central or regional government
	Liquidity quality of assets	High liquidity and credit quality
	Purpose	Promotional funding
	Residual maturity	> 9 months <= 12 months
	Time of encumbrance	<= 3 months

s020 r360 c100	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Counterparty sector	Credit Institutions sponsored by a Member State central or regional government
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Guarantor	Member State central or regional government
	Liquidity quality of assets	High liquidity and credit quality
	Purpose	Promotional funding
	Residual maturity	> 12 months
	Time of encumbrance	<= 3 months

s020 r370 c010	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Counterparty sector	Credit Institutions sponsored by a Member State central or regional government
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Guarantor	Member State central or regional government
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Purpose	Promotional funding
	Residual maturity	<= 3 months
	Time of encumbrance	> 3 months <= 6 months

s020 r370 c020	Metric	Fair value [mi]
	Base	Stable assets

s020 r370 c020	Main category	Debt securities
	Counterparty sector	Credit Institutions sponsored by a Member State central or regional government
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Guarantor	Member State central or regional government
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Purpose	Promotional funding
	Residual maturity	> 3 months <= 6 months
	Time of encumbrance	> 3 months <= 6 months
s020 r370 c030	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Counterparty sector	Credit Institutions sponsored by a Member State central or regional government
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Guarantor	Member State central or regional government
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Purpose	Promotional funding
	Residual maturity	> 6 months <= 9 months
	Time of encumbrance	> 3 months <= 6 months
s020 r370 c040	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Counterparty sector	Credit Institutions sponsored by a Member State central or regional government
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Guarantor	Member State central or regional government
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Purpose	Promotional funding
	Residual maturity	> 9 months <= 12 months
	Time of encumbrance	> 3 months <= 6 months
s020 r370 c050	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Counterparty sector	Credit Institutions sponsored by a Member State central or regional government
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered

s020 r370 c050	General liquidity requirements	Referred to in Article 404
	Guarantor	Member State central or regional government
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Purpose	Promotional funding
	Residual maturity	> 12 months
	Time of encumbrance	> 3 months <= 6 months
s020 r370 c060	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Counterparty sector	Credit Institutions sponsored by a Member State central or regional government
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Guarantor	Member State central or regional government
	Liquidity quality of assets	High liquidity and credit quality
	Purpose	Promotional funding
	Residual maturity	<= 3 months
	Time of encumbrance	> 3 months <= 6 months
s020 r370 c070	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Counterparty sector	Credit Institutions sponsored by a Member State central or regional government
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Guarantor	Member State central or regional government
	Liquidity quality of assets	High liquidity and credit quality
	Purpose	Promotional funding
	Residual maturity	> 3 months <= 6 months
	Time of encumbrance	> 3 months <= 6 months
s020 r370 c080	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Counterparty sector	Credit Institutions sponsored by a Member State central or regional government
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Guarantor	Member State central or regional government
	Liquidity quality of assets	High liquidity and credit quality
	Purpose	Promotional funding
	Residual maturity	> 6 months <= 9 months

s020 r370 c080	Time of encumbrance	> 3 months <= 6 months

s020 r370 c090	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Counterparty sector	Credit Institutions sponsored by a Member State central or regional government
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Guarantor	Member State central or regional government
	Liquidity quality of assets	High liquidity and credit quality
	Purpose	Promotional funding
	Residual maturity	> 9 months <= 12 months
	Time of encumbrance	> 3 months <= 6 months

s020 r370 c100	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Counterparty sector	Credit Institutions sponsored by a Member State central or regional government
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Guarantor	Member State central or regional government
	Liquidity quality of assets	High liquidity and credit quality
	Purpose	Promotional funding
	Residual maturity	> 12 months
	Time of encumbrance	> 3 months <= 6 months

s020 r380 c010	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Counterparty sector	Credit Institutions sponsored by a Member State central or regional government
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Guarantor	Member State central or regional government
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Purpose	Promotional funding
	Residual maturity	<= 3 months
	Time of encumbrance	> 6 months <= 9 months

s020 r380 c020	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Counterparty sector	Credit Institutions sponsored by a Member State central or regional government

s020 r380 c020	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Guarantor	Member State central or regional government
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Purpose	Promotional funding
	Residual maturity	> 3 months <= 6 months
	Time of encumbrance	> 6 months <= 9 months
s020 r380 c030	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Counterparty sector	Credit Institutions sponsored by a Member State central or regional government
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Guarantor	Member State central or regional government
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Purpose	Promotional funding
	Residual maturity	> 6 months <= 9 months
	Time of encumbrance	> 6 months <= 9 months
s020 r380 c040	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Counterparty sector	Credit Institutions sponsored by a Member State central or regional government
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Guarantor	Member State central or regional government
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Purpose	Promotional funding
	Residual maturity	> 9 months <= 12 months
	Time of encumbrance	> 6 months <= 9 months
s020 r380 c050	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Counterparty sector	Credit Institutions sponsored by a Member State central or regional government
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Guarantor	Member State central or regional government

s020 r380 c050	Liquidity quality of assets	Extremely high liquidity and credit quality
	Purpose	Promotional funding
	Residual maturity	> 12 months
	Time of encumbrance	> 6 months <= 9 months
s020 r380 c060	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Counterparty sector	Credit Institutions sponsored by a Member State central or regional government
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Guarantor	Member State central or regional government
	Liquidity quality of assets	High liquidity and credit quality
	Purpose	Promotional funding
	Residual maturity	<= 3 months
	Time of encumbrance	> 6 months <= 9 months
s020 r380 c070	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Counterparty sector	Credit Institutions sponsored by a Member State central or regional government
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Guarantor	Member State central or regional government
	Liquidity quality of assets	High liquidity and credit quality
	Purpose	Promotional funding
	Residual maturity	> 3 months <= 6 months
	Time of encumbrance	> 6 months <= 9 months
s020 r380 c080	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Counterparty sector	Credit Institutions sponsored by a Member State central or regional government
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Guarantor	Member State central or regional government
	Liquidity quality of assets	High liquidity and credit quality
	Purpose	Promotional funding
	Residual maturity	> 6 months <= 9 months
	Time of encumbrance	> 6 months <= 9 months
s020 r380 c090	Metric	Fair value [mi]

s020 r380 c090	Base	Stable assets
	Main category	Debt securities
	Counterparty sector	Credit Institutions sponsored by a Member State central or regional government
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Guarantor	Member State central or regional government
	Liquidity quality of assets	High liquidity and credit quality
	Purpose	Promotional funding
	Residual maturity	> 9 months <= 12 months
	Time of encumbrance	> 6 months <= 9 months
s020 r380 c100	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Counterparty sector	Credit Institutions sponsored by a Member State central or regional government
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Guarantor	Member State central or regional government
	Liquidity quality of assets	High liquidity and credit quality
	Purpose	Promotional funding
	Residual maturity	> 12 months
	Time of encumbrance	> 6 months <= 9 months
s020 r390 c010	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Counterparty sector	Credit Institutions sponsored by a Member State central or regional government
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Guarantor	Member State central or regional government
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Purpose	Promotional funding
	Residual maturity	<= 3 months
	Time of encumbrance	> 9 months <= 12 months
s020 r390 c020	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Counterparty sector	Credit Institutions sponsored by a Member State central or regional government
	Currency of the exposure	<Key value>
	Deducted from own funds	False

s020 r390 c020	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Guarantor	Member State central or regional government
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Purpose	Promotional funding
	Residual maturity	> 3 months <= 6 months
	Time of encumbrance	> 9 months <= 12 months
s020 r390 c030	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Counterparty sector	Credit Institutions sponsored by a Member State central or regional government
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Guarantor	Member State central or regional government
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Purpose	Promotional funding
	Residual maturity	> 6 months <= 9 months
	Time of encumbrance	> 9 months <= 12 months
s020 r390 c040	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Counterparty sector	Credit Institutions sponsored by a Member State central or regional government
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Guarantor	Member State central or regional government
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Purpose	Promotional funding
	Residual maturity	> 9 months <= 12 months
	Time of encumbrance	> 9 months <= 12 months
s020 r390 c050	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Counterparty sector	Credit Institutions sponsored by a Member State central or regional government
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Guarantor	Member State central or regional government
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Purpose	Promotional funding

| s020 r390 c050 | Residual maturity | > 12 months |
| | Time of encumbrance | > 9 months <= 12 months |

s020 r390 c060	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Counterparty sector	Credit Institutions sponsored by a Member State central or regional government
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Guarantor	Member State central or regional government
	Liquidity quality of assets	High liquidity and credit quality
	Purpose	Promotional funding
	Residual maturity	<= 3 months
	Time of encumbrance	> 9 months <= 12 months

s020 r390 c070	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Counterparty sector	Credit Institutions sponsored by a Member State central or regional government
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Guarantor	Member State central or regional government
	Liquidity quality of assets	High liquidity and credit quality
	Purpose	Promotional funding
	Residual maturity	> 3 months <= 6 months
	Time of encumbrance	> 9 months <= 12 months

s020 r390 c080	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Counterparty sector	Credit Institutions sponsored by a Member State central or regional government
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Guarantor	Member State central or regional government
	Liquidity quality of assets	High liquidity and credit quality
	Purpose	Promotional funding
	Residual maturity	> 6 months <= 9 months
	Time of encumbrance	> 9 months <= 12 months

s020 r390 c090	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities

s020 r390 c090	Counterparty sector	Credit Institutions sponsored by a Member State central or regional government
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Guarantor	Member State central or regional government
	Liquidity quality of assets	High liquidity and credit quality
	Purpose	Promotional funding
	Residual maturity	> 9 months <= 12 months
	Time of encumbrance	> 9 months <= 12 months
s020 r390 c100	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Counterparty sector	Credit Institutions sponsored by a Member State central or regional government
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Guarantor	Member State central or regional government
	Liquidity quality of assets	High liquidity and credit quality
	Purpose	Promotional funding
	Residual maturity	> 12 months
	Time of encumbrance	> 9 months <= 12 months
s020 r400 c010	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Counterparty sector	Credit Institutions sponsored by a Member State central or regional government
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Guarantor	Member State central or regional government
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Purpose	Promotional funding
	Residual maturity	<= 3 months
	Time of encumbrance	> 12 months
s020 r400 c020	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Counterparty sector	Credit Institutions sponsored by a Member State central or regional government
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404

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s020 r400 c020		
	Guarantor	Member State central or regional government
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Purpose	Promotional funding
	Residual maturity	> 3 months <= 6 months
	Time of encumbrance	> 12 months
s020 r400 c030		
	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Counterparty sector	Credit Institutions sponsored by a Member State central or regional government
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Guarantor	Member State central or regional government
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Purpose	Promotional funding
	Residual maturity	> 6 months <= 9 months
	Time of encumbrance	> 12 months
s020 r400 c040		
	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Counterparty sector	Credit Institutions sponsored by a Member State central or regional government
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Guarantor	Member State central or regional government
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Purpose	Promotional funding
	Residual maturity	> 9 months <= 12 months
	Time of encumbrance	> 12 months
s020 r400 c050		
	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Counterparty sector	Credit Institutions sponsored by a Member State central or regional government
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Guarantor	Member State central or regional government
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Purpose	Promotional funding
	Residual maturity	> 12 months
	Time of encumbrance	> 12 months

s020 r400 c060		
	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Counterparty sector	Credit Institutions sponsored by a Member State central or regional government
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Guarantor	Member State central or regional government
	Liquidity quality of assets	High liquidity and credit quality
	Purpose	Promotional funding
	Residual maturity	<= 3 months
	Time of encumbrance	> 12 months
s020 r400 c070		
	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Counterparty sector	Credit Institutions sponsored by a Member State central or regional government
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Guarantor	Member State central or regional government
	Liquidity quality of assets	High liquidity and credit quality
	Purpose	Promotional funding
	Residual maturity	> 3 months <= 6 months
	Time of encumbrance	> 12 months
s020 r400 c080		
	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Counterparty sector	Credit Institutions sponsored by a Member State central or regional government
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Guarantor	Member State central or regional government
	Liquidity quality of assets	High liquidity and credit quality
	Purpose	Promotional funding
	Residual maturity	> 6 months <= 9 months
	Time of encumbrance	> 12 months
s020 r400 c090		
	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Counterparty sector	Credit Institutions sponsored by a Member State central or regional government
	Currency of the exposure	<Key value>

s020 r400 c090	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Guarantor	Member State central or regional government
	Liquidity quality of assets	High liquidity and credit quality
	Purpose	Promotional funding
	Residual maturity	> 9 months <= 12 months
	Time of encumbrance	> 12 months
s020 r400 c100	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Counterparty sector	Credit Institutions sponsored by a Member State central or regional government
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Guarantor	Member State central or regional government
	Liquidity quality of assets	High liquidity and credit quality
	Purpose	Promotional funding
	Residual maturity	> 12 months
	Time of encumbrance	> 12 months
s020 r420 c010	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Counterparty sector	Corporates, Non financial
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Unencumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	<= 3 months
s020 r420 c020	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Counterparty sector	Corporates, Non financial
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Unencumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	> 3 months <= 6 months
s020 r420 c030	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities

s020 r420 c030	Counterparty sector	Corporates, Non financial
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Unencumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	> 6 months <= 9 months
s020 r420 c040	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Counterparty sector	Corporates, Non financial
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Unencumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	> 9 months <= 12 months
s020 r420 c050	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Counterparty sector	Corporates, Non financial
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Unencumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	> 12 months
s020 r420 c060	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Counterparty sector	Corporates, Non financial
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Unencumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	<= 3 months
s020 r420 c070	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Counterparty sector	Corporates, Non financial
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Unencumbered

s020 r420 c070	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	> 3 months <= 6 months

s020 r420 c080	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Counterparty sector	Corporates, Non financial
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Unencumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	> 6 months <= 9 months

s020 r420 c090	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Counterparty sector	Corporates, Non financial
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Unencumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	> 9 months <= 12 months

s020 r420 c100	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Counterparty sector	Corporates, Non financial
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Unencumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	> 12 months

s020 r430 c010	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Counterparty sector	Corporates, Non financial
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	<= 3 months
	Time of encumbrance	<= 3 months

s020 r430 c020		
	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Counterparty sector	Corporates, Non financial
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	> 3 months <= 6 months
	Time of encumbrance	<= 3 months

s020 r430 c030		
	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Counterparty sector	Corporates, Non financial
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	> 6 months <= 9 months
	Time of encumbrance	<= 3 months

s020 r430 c040		
	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Counterparty sector	Corporates, Non financial
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	> 9 months <= 12 months
	Time of encumbrance	<= 3 months

s020 r430 c050		
	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Counterparty sector	Corporates, Non financial
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	> 12 months
	Time of encumbrance	<= 3 months

s020 r430 c060	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Counterparty sector	Corporates, Non financial
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	<= 3 months
	Time of encumbrance	<= 3 months
s020 r430 c070	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Counterparty sector	Corporates, Non financial
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	> 3 months <= 6 months
	Time of encumbrance	<= 3 months
s020 r430 c080	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Counterparty sector	Corporates, Non financial
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	> 6 months <= 9 months
	Time of encumbrance	<= 3 months
s020 r430 c090	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Counterparty sector	Corporates, Non financial
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	> 9 months <= 12 months
	Time of encumbrance	<= 3 months

s020 r430 c100

Metric	Fair value [mi]
Base	Stable assets
Main category	Debt securities
Counterparty sector	Corporates, Non financial
Currency of the exposure	<Key value>
Deducted from own funds	False
Encumbrance	Encumbered
General liquidity requirements	Referred to in Article 404
Liquidity quality of assets	High liquidity and credit quality
Residual maturity	> 12 months
Time of encumbrance	<= 3 months

s020 r440 c010

Metric	Fair value [mi]
Base	Stable assets
Main category	Debt securities
Counterparty sector	Corporates, Non financial
Currency of the exposure	<Key value>
Deducted from own funds	False
Encumbrance	Encumbered
General liquidity requirements	Referred to in Article 404
Liquidity quality of assets	Extremely high liquidity and credit quality
Residual maturity	<= 3 months
Time of encumbrance	> 3 months <= 6 months

s020 r440 c020

Metric	Fair value [mi]
Base	Stable assets
Main category	Debt securities
Counterparty sector	Corporates, Non financial
Currency of the exposure	<Key value>
Deducted from own funds	False
Encumbrance	Encumbered
General liquidity requirements	Referred to in Article 404
Liquidity quality of assets	Extremely high liquidity and credit quality
Residual maturity	> 3 months <= 6 months
Time of encumbrance	> 3 months <= 6 months

s020 r440 c030

Metric	Fair value [mi]
Base	Stable assets
Main category	Debt securities
Counterparty sector	Corporates, Non financial
Currency of the exposure	<Key value>
Deducted from own funds	False
Encumbrance	Encumbered
General liquidity requirements	Referred to in Article 404
Liquidity quality of assets	Extremely high liquidity and credit quality
Residual maturity	> 6 months <= 9 months
Time of encumbrance	> 3 months <= 6 months

s020 r440 c040		
	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Counterparty sector	Corporates, Non financial
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	> 9 months <= 12 months
	Time of encumbrance	> 3 months <= 6 months

s020 r440 c050		
	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Counterparty sector	Corporates, Non financial
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	> 12 months
	Time of encumbrance	> 3 months <= 6 months

s020 r440 c060		
	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Counterparty sector	Corporates, Non financial
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	<= 3 months
	Time of encumbrance	> 3 months <= 6 months

s020 r440 c070		
	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Counterparty sector	Corporates, Non financial
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	> 3 months <= 6 months
	Time of encumbrance	> 3 months <= 6 months

s020 r440 c080	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Counterparty sector	Corporates, Non financial
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	> 6 months <= 9 months
	Time of encumbrance	> 3 months <= 6 months
s020 r440 c090	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Counterparty sector	Corporates, Non financial
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	> 9 months <= 12 months
	Time of encumbrance	> 3 months <= 6 months
s020 r440 c100	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Counterparty sector	Corporates, Non financial
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	> 12 months
	Time of encumbrance	> 3 months <= 6 months
s020 r450 c010	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Counterparty sector	Corporates, Non financial
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	<= 3 months
	Time of encumbrance	> 6 months <= 9 months

s020 r450 c020	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Counterparty sector	Corporates, Non financial
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	> 3 months <= 6 months
	Time of encumbrance	> 6 months <= 9 months

s020 r450 c030	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Counterparty sector	Corporates, Non financial
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	> 6 months <= 9 months
	Time of encumbrance	> 6 months <= 9 months

s020 r450 c040	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Counterparty sector	Corporates, Non financial
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	> 9 months <= 12 months
	Time of encumbrance	> 6 months <= 9 months

s020 r450 c050	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Counterparty sector	Corporates, Non financial
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	> 12 months
	Time of encumbrance	> 6 months <= 9 months

s020 r450 c060	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Counterparty sector	Corporates, Non financial
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	<= 3 months
	Time of encumbrance	> 6 months <= 9 months

s020 r450 c070	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Counterparty sector	Corporates, Non financial
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	> 3 months <= 6 months
	Time of encumbrance	> 6 months <= 9 months

s020 r450 c080	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Counterparty sector	Corporates, Non financial
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	> 6 months <= 9 months
	Time of encumbrance	> 6 months <= 9 months

s020 r450 c090	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Counterparty sector	Corporates, Non financial
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	> 9 months <= 12 months
	Time of encumbrance	> 6 months <= 9 months

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s020 r450 c100		
	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Counterparty sector	Corporates, Non financial
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	> 12 months
	Time of encumbrance	> 6 months <= 9 months

s020 r460 c010		
	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Counterparty sector	Corporates, Non financial
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	<= 3 months
	Time of encumbrance	> 9 months <= 12 months

s020 r460 c020		
	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Counterparty sector	Corporates, Non financial
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	> 3 months <= 6 months
	Time of encumbrance	> 9 months <= 12 months

s020 r460 c030		
	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Counterparty sector	Corporates, Non financial
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	> 6 months <= 9 months
	Time of encumbrance	> 9 months <= 12 months

s020 r460 c040

Metric	Fair value [mi]
Base	Stable assets
Main category	Debt securities
Counterparty sector	Corporates, Non financial
Currency of the exposure	<Key value>
Deducted from own funds	False
Encumbrance	Encumbered
General liquidity requirements	Referred to in Article 404
Liquidity quality of assets	Extremely high liquidity and credit quality
Residual maturity	> 9 months <= 12 months
Time of encumbrance	> 9 months <= 12 months

s020 r460 c050

Metric	Fair value [mi]
Base	Stable assets
Main category	Debt securities
Counterparty sector	Corporates, Non financial
Currency of the exposure	<Key value>
Deducted from own funds	False
Encumbrance	Encumbered
General liquidity requirements	Referred to in Article 404
Liquidity quality of assets	Extremely high liquidity and credit quality
Residual maturity	> 12 months
Time of encumbrance	> 9 months <= 12 months

s020 r460 c060

Metric	Fair value [mi]
Base	Stable assets
Main category	Debt securities
Counterparty sector	Corporates, Non financial
Currency of the exposure	<Key value>
Deducted from own funds	False
Encumbrance	Encumbered
General liquidity requirements	Referred to in Article 404
Liquidity quality of assets	High liquidity and credit quality
Residual maturity	<= 3 months
Time of encumbrance	> 9 months <= 12 months

s020 r460 c070

Metric	Fair value [mi]
Base	Stable assets
Main category	Debt securities
Counterparty sector	Corporates, Non financial
Currency of the exposure	<Key value>
Deducted from own funds	False
Encumbrance	Encumbered
General liquidity requirements	Referred to in Article 404
Liquidity quality of assets	High liquidity and credit quality
Residual maturity	> 3 months <= 6 months
Time of encumbrance	> 9 months <= 12 months

s020 r460 c080		
	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Counterparty sector	Corporates, Non financial
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	> 6 months <= 9 months
	Time of encumbrance	> 9 months <= 12 months

s020 r460 c090		
	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Counterparty sector	Corporates, Non financial
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	> 9 months <= 12 months
	Time of encumbrance	> 9 months <= 12 months

s020 r460 c100		
	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Counterparty sector	Corporates, Non financial
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	> 12 months
	Time of encumbrance	> 9 months <= 12 months

s020 r470 c010		
	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Counterparty sector	Corporates, Non financial
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	<= 3 months
	Time of encumbrance	> 12 months

s020 r470 c020		
	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Counterparty sector	Corporates, Non financial
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	> 3 months <= 6 months
	Time of encumbrance	> 12 months

s020 r470 c030		
	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Counterparty sector	Corporates, Non financial
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	> 6 months <= 9 months
	Time of encumbrance	> 12 months

s020 r470 c040		
	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Counterparty sector	Corporates, Non financial
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	> 9 months <= 12 months
	Time of encumbrance	> 12 months

s020 r470 c050		
	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Counterparty sector	Corporates, Non financial
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	> 12 months
	Time of encumbrance	> 12 months

s020 r470 c060	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Counterparty sector	Corporates, Non financial
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	<= 3 months
	Time of encumbrance	> 12 months
s020 r470 c070	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Counterparty sector	Corporates, Non financial
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	> 3 months <= 6 months
	Time of encumbrance	> 12 months
s020 r470 c080	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Counterparty sector	Corporates, Non financial
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	> 6 months <= 9 months
	Time of encumbrance	> 12 months
s020 r470 c090	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Counterparty sector	Corporates, Non financial
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	> 9 months <= 12 months
	Time of encumbrance	> 12 months

s020 r470 c100		
	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Counterparty sector	Corporates, Non financial
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	> 12 months
	Time of encumbrance	> 12 months

s020 r490 c010		
	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Exposure class	Exposures in the form of covered bonds
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Unencumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	<= 3 months

s020 r490 c020		
	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Exposure class	Exposures in the form of covered bonds
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Unencumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	> 3 months <= 6 months

s020 r490 c030		
	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Exposure class	Exposures in the form of covered bonds
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Unencumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	> 6 months <= 9 months

s020 r490 c040		
	Metric	Fair value [mi]
	Base	Stable assets

s020 r490 c040	Main category	Debt securities
	Exposure class	Exposures in the form of covered bonds
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Unencumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	> 9 months <= 12 months
s020 r490 c050	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Exposure class	Exposures in the form of covered bonds
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Unencumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	> 12 months
s020 r490 c060	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Exposure class	Exposures in the form of covered bonds
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Unencumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	<= 3 months
s020 r490 c070	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Exposure class	Exposures in the form of covered bonds
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Unencumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	> 3 months <= 6 months
s020 r490 c080	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Exposure class	Exposures in the form of covered bonds
	Currency of the exposure	<Key value>
	Deducted from own funds	False

s020 r490 c080	Encumbrance	Unencumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	> 6 months <= 9 months
s020 r490 c090	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Exposure class	Exposures in the form of covered bonds
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Unencumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	> 9 months <= 12 months
s020 r490 c100	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Exposure class	Exposures in the form of covered bonds
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Unencumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	> 12 months
s020 r500 c010	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Exposure class	Exposures in the form of covered bonds
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	<= 3 months
	Time of encumbrance	<= 3 months
s020 r500 c020	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Exposure class	Exposures in the form of covered bonds
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality

s020 r500 c020	Residual maturity	> 3 months <= 6 months
	Time of encumbrance	<= 3 months
s020 r500 c030	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Exposure class	Exposures in the form of covered bonds
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	> 6 months <= 9 months
	Time of encumbrance	<= 3 months
s020 r500 c040	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Exposure class	Exposures in the form of covered bonds
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	> 9 months <= 12 months
	Time of encumbrance	<= 3 months
s020 r500 c050	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Exposure class	Exposures in the form of covered bonds
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	> 12 months
	Time of encumbrance	<= 3 months
s020 r500 c060	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Exposure class	Exposures in the form of covered bonds
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality

s020 r500 c060	Residual maturity	<= 3 months
	Time of encumbrance	<= 3 months

s020 r500 c070	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Exposure class	Exposures in the form of covered bonds
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	> 3 months <= 6 months
	Time of encumbrance	<= 3 months

s020 r500 c080	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Exposure class	Exposures in the form of covered bonds
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	> 6 months <= 9 months
	Time of encumbrance	<= 3 months

s020 r500 c090	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Exposure class	Exposures in the form of covered bonds
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	> 9 months <= 12 months
	Time of encumbrance	<= 3 months

s020 r500 c100	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Exposure class	Exposures in the form of covered bonds
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality

| s020 r500 c100 | Residual maturity | > 12 months |
| | Time of encumbrance | <= 3 months |

s020 r510 c010	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Exposure class	Exposures in the form of covered bonds
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	<= 3 months
	Time of encumbrance	> 3 months <= 6 months

s020 r510 c020	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Exposure class	Exposures in the form of covered bonds
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	> 3 months <= 6 months
	Time of encumbrance	> 3 months <= 6 months

s020 r510 c030	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Exposure class	Exposures in the form of covered bonds
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	> 6 months <= 9 months
	Time of encumbrance	> 3 months <= 6 months

s020 r510 c040	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Exposure class	Exposures in the form of covered bonds
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality

| s020 r510 c040 | Residual maturity | > 9 months <= 12 months |
| | Time of encumbrance | > 3 months <= 6 months |

s020 r510 c050	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Exposure class	Exposures in the form of covered bonds
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	> 12 months
	Time of encumbrance	> 3 months <= 6 months

s020 r510 c060	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Exposure class	Exposures in the form of covered bonds
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	<= 3 months
	Time of encumbrance	> 3 months <= 6 months

s020 r510 c070	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Exposure class	Exposures in the form of covered bonds
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	> 3 months <= 6 months
	Time of encumbrance	> 3 months <= 6 months

s020 r510 c080	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Exposure class	Exposures in the form of covered bonds
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality

| s020 r510 c080 | Residual maturity | > 6 months <= 9 months |
| | Time of encumbrance | > 3 months <= 6 months |

s020 r510 c090	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Exposure class	Exposures in the form of covered bonds
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	> 9 months <= 12 months
	Time of encumbrance	> 3 months <= 6 months

s020 r510 c100	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Exposure class	Exposures in the form of covered bonds
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	> 12 months
	Time of encumbrance	> 3 months <= 6 months

s020 r520 c010	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Exposure class	Exposures in the form of covered bonds
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	<= 3 months
	Time of encumbrance	> 6 months <= 9 months

s020 r520 c020	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Exposure class	Exposures in the form of covered bonds
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality

| s020 r520 c020 | Residual maturity | > 3 months <= 6 months |
| | Time of encumbrance | > 6 months <= 9 months |

s020 r520 c030	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Exposure class	Exposures in the form of covered bonds
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	> 6 months <= 9 months
	Time of encumbrance	> 6 months <= 9 months

s020 r520 c040	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Exposure class	Exposures in the form of covered bonds
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	> 9 months <= 12 months
	Time of encumbrance	> 6 months <= 9 months

s020 r520 c050	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Exposure class	Exposures in the form of covered bonds
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	> 12 months
	Time of encumbrance	> 6 months <= 9 months

s020 r520 c060	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Exposure class	Exposures in the form of covered bonds
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality

s020 r520 c060	Residual maturity	<= 3 months
	Time of encumbrance	> 6 months <= 9 months
s020 r520 c070	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Exposure class	Exposures in the form of covered bonds
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	> 3 months <= 6 months
	Time of encumbrance	> 6 months <= 9 months
s020 r520 c080	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Exposure class	Exposures in the form of covered bonds
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	> 6 months <= 9 months
	Time of encumbrance	> 6 months <= 9 months
s020 r520 c090	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Exposure class	Exposures in the form of covered bonds
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	> 9 months <= 12 months
	Time of encumbrance	> 6 months <= 9 months
s020 r520 c100	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Exposure class	Exposures in the form of covered bonds
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality

| s020 r520 c100 | Residual maturity | > 12 months |
| | Time of encumbrance | > 6 months <= 9 months |

s020 r530 c010	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Exposure class	Exposures in the form of covered bonds
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	<= 3 months
	Time of encumbrance	> 9 months <= 12 months

s020 r530 c020	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Exposure class	Exposures in the form of covered bonds
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	> 3 months <= 6 months
	Time of encumbrance	> 9 months <= 12 months

s020 r530 c030	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Exposure class	Exposures in the form of covered bonds
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	> 6 months <= 9 months
	Time of encumbrance	> 9 months <= 12 months

s020 r530 c040	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Exposure class	Exposures in the form of covered bonds
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality

s020 r530 c040	Residual maturity	> 9 months <= 12 months
	Time of encumbrance	> 9 months <= 12 months
s020 r530 c050	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Exposure class	Exposures in the form of covered bonds
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	> 12 months
	Time of encumbrance	> 9 months <= 12 months
s020 r530 c060	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Exposure class	Exposures in the form of covered bonds
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	<= 3 months
	Time of encumbrance	> 9 months <= 12 months
s020 r530 c070	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Exposure class	Exposures in the form of covered bonds
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	> 3 months <= 6 months
	Time of encumbrance	> 9 months <= 12 months
s020 r530 c080	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Exposure class	Exposures in the form of covered bonds
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality

s020 r530 c080	Residual maturity	> 6 months <= 9 months
	Time of encumbrance	> 9 months <= 12 months
s020 r530 c090	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Exposure class	Exposures in the form of covered bonds
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	> 9 months <= 12 months
	Time of encumbrance	> 9 months <= 12 months
s020 r530 c100	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Exposure class	Exposures in the form of covered bonds
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	> 12 months
	Time of encumbrance	> 9 months <= 12 months
s020 r540 c010	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Exposure class	Exposures in the form of covered bonds
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	<= 3 months
	Time of encumbrance	> 12 months
s020 r540 c020	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Exposure class	Exposures in the form of covered bonds
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality

| s020 r540 c020 | Residual maturity | > 3 months <= 6 months |
| | Time of encumbrance | > 12 months |

s020 r540 c030	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Exposure class	Exposures in the form of covered bonds
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	> 6 months <= 9 months
	Time of encumbrance	> 12 months

s020 r540 c040	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Exposure class	Exposures in the form of covered bonds
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	> 9 months <= 12 months
	Time of encumbrance	> 12 months

s020 r540 c050	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Exposure class	Exposures in the form of covered bonds
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	> 12 months
	Time of encumbrance	> 12 months

s020 r540 c060	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Exposure class	Exposures in the form of covered bonds
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality

| s020 r540 c060 | Residual maturity | <= 3 months |
| | Time of encumbrance | > 12 months |

s020 r540 c070	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Exposure class	Exposures in the form of covered bonds
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	> 3 months <= 6 months
	Time of encumbrance	> 12 months

s020 r540 c080	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Exposure class	Exposures in the form of covered bonds
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	> 6 months <= 9 months
	Time of encumbrance	> 12 months

s020 r540 c090	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Exposure class	Exposures in the form of covered bonds
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	> 9 months <= 12 months
	Time of encumbrance	> 12 months

s020 r540 c100	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities
	Exposure class	Exposures in the form of covered bonds
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality

s020 r540 c100	Residual maturity	> 12 months
	Time of encumbrance	> 12 months
s020 r560 c010	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities. Art 52 (4) Directive 2009/65/EC
	Exposure class	Exposures other than in the form of covered bonds
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Unencumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	<= 3 months
s020 r560 c020	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities. Art 52 (4) Directive 2009/65/EC
	Exposure class	Exposures other than in the form of covered bonds
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Unencumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	> 3 months <= 6 months
s020 r560 c030	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities. Art 52 (4) Directive 2009/65/EC
	Exposure class	Exposures other than in the form of covered bonds
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Unencumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	> 6 months <= 9 months
s020 r560 c040	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities. Art 52 (4) Directive 2009/65/EC
	Exposure class	Exposures other than in the form of covered bonds
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Unencumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	> 9 months <= 12 months
s020 r560 c050	Metric	Fair value [mi]

s020 r560 c050	Base	Stable assets
	Main category	Debt securities. Art 52 (4) Directive 2009/65/EC
	Exposure class	Exposures other than in the form of covered bonds
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Unencumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	> 12 months
s020 r560 c060	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities. Art 52 (4) Directive 2009/65/EC
	Exposure class	Exposures other than in the form of covered bonds
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Unencumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	<= 3 months
s020 r560 c070	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities. Art 52 (4) Directive 2009/65/EC
	Exposure class	Exposures other than in the form of covered bonds
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Unencumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	> 3 months <= 6 months
s020 r560 c080	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities. Art 52 (4) Directive 2009/65/EC
	Exposure class	Exposures other than in the form of covered bonds
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Unencumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	> 6 months <= 9 months
s020 r560 c090	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities. Art 52 (4) Directive 2009/65/EC
	Exposure class	Exposures other than in the form of covered bonds
	Currency of the exposure	<Key value>

s020 r560 c090		
	Deducted from own funds	False
	Encumbrance	Unencumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	> 9 months <= 12 months
s020 r560 c100		
	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities. Art 52 (4) Directive 2009/65/EC
	Exposure class	Exposures other than in the form of covered bonds
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Unencumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	> 12 months
s020 r570 c010		
	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities. Art 52 (4) Directive 2009/65/EC
	Exposure class	Exposures other than in the form of covered bonds
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	<= 3 months
	Time of encumbrance	<= 3 months
s020 r570 c020		
	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities. Art 52 (4) Directive 2009/65/EC
	Exposure class	Exposures other than in the form of covered bonds
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	> 3 months <= 6 months
	Time of encumbrance	<= 3 months
s020 r570 c030		
	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities. Art 52 (4) Directive 2009/65/EC
	Exposure class	Exposures other than in the form of covered bonds
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered

s020 r570 c030	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	> 6 months <= 9 months
	Time of encumbrance	<= 3 months

s020 r570 c040	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities. Art 52 (4) Directive 2009/65/EC
	Exposure class	Exposures other than in the form of covered bonds
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	> 9 months <= 12 months
	Time of encumbrance	<= 3 months

s020 r570 c050	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities. Art 52 (4) Directive 2009/65/EC
	Exposure class	Exposures other than in the form of covered bonds
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	> 12 months
	Time of encumbrance	<= 3 months

s020 r570 c060	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities. Art 52 (4) Directive 2009/65/EC
	Exposure class	Exposures other than in the form of covered bonds
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	<= 3 months
	Time of encumbrance	<= 3 months

s020 r570 c070	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities. Art 52 (4) Directive 2009/65/EC
	Exposure class	Exposures other than in the form of covered bonds
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered

s020 r570 c070	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	> 3 months <= 6 months
	Time of encumbrance	<= 3 months
s020 r570 c080	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities. Art 52 (4) Directive 2009/65/EC
	Exposure class	Exposures other than in the form of covered bonds
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	> 6 months <= 9 months
	Time of encumbrance	<= 3 months
s020 r570 c090	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities. Art 52 (4) Directive 2009/65/EC
	Exposure class	Exposures other than in the form of covered bonds
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	> 9 months <= 12 months
	Time of encumbrance	<= 3 months
s020 r570 c100	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities. Art 52 (4) Directive 2009/65/EC
	Exposure class	Exposures other than in the form of covered bonds
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	> 12 months
	Time of encumbrance	<= 3 months
s020 r580 c010	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities. Art 52 (4) Directive 2009/65/EC
	Exposure class	Exposures other than in the form of covered bonds
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered

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s020 r580 c010	General liquidity requirements	Referred to in Article 404	
	Liquidity quality of assets	Extremely high liquidity and credit quality	
	Residual maturity	<= 3 months	
	Time of encumbrance	> 3 months <= 6 months	
s020 r580 c020	Metric	Fair value [mi]	
	Base	Stable assets	
	Main category	Debt securities. Art 52 (4) Directive 2009/65/EC	
	Exposure class	Exposures other than in the form of covered bonds	
	Currency of the exposure	<Key value>	
	Deducted from own funds	False	
	Encumbrance	Encumbered	
	General liquidity requirements	Referred to in Article 404	
	Liquidity quality of assets	Extremely high liquidity and credit quality	
	Residual maturity	> 3 months <= 6 months	
	Time of encumbrance	> 3 months <= 6 months	
s020 r580 c030	Metric	Fair value [mi]	
	Base	Stable assets	
	Main category	Debt securities. Art 52 (4) Directive 2009/65/EC	
	Exposure class	Exposures other than in the form of covered bonds	
	Currency of the exposure	<Key value>	
	Deducted from own funds	False	
	Encumbrance	Encumbered	
	General liquidity requirements	Referred to in Article 404	
	Liquidity quality of assets	Extremely high liquidity and credit quality	
	Residual maturity	> 6 months <= 9 months	
	Time of encumbrance	> 3 months <= 6 months	
s020 r580 c040	Metric	Fair value [mi]	
	Base	Stable assets	
	Main category	Debt securities. Art 52 (4) Directive 2009/65/EC	
	Exposure class	Exposures other than in the form of covered bonds	
	Currency of the exposure	<Key value>	
	Deducted from own funds	False	
	Encumbrance	Encumbered	
	General liquidity requirements	Referred to in Article 404	
	Liquidity quality of assets	Extremely high liquidity and credit quality	
	Residual maturity	> 9 months <= 12 months	
	Time of encumbrance	> 3 months <= 6 months	
s020 r580 c050	Metric	Fair value [mi]	
	Base	Stable assets	
	Main category	Debt securities. Art 52 (4) Directive 2009/65/EC	
	Exposure class	Exposures other than in the form of covered bonds	
	Currency of the exposure	<Key value>	
	Deducted from own funds	False	
	Encumbrance	Encumbered	

s020 r580 c050	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	> 12 months
	Time of encumbrance	> 3 months <= 6 months

s020 r580 c060	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities. Art 52 (4) Directive 2009/65/EC
	Exposure class	Exposures other than in the form of covered bonds
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	<= 3 months
	Time of encumbrance	> 3 months <= 6 months

s020 r580 c070	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities. Art 52 (4) Directive 2009/65/EC
	Exposure class	Exposures other than in the form of covered bonds
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	> 3 months <= 6 months
	Time of encumbrance	> 3 months <= 6 months

s020 r580 c080	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities. Art 52 (4) Directive 2009/65/EC
	Exposure class	Exposures other than in the form of covered bonds
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	> 6 months <= 9 months
	Time of encumbrance	> 3 months <= 6 months

s020 r580 c090	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities. Art 52 (4) Directive 2009/65/EC
	Exposure class	Exposures other than in the form of covered bonds
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered

s020 r580 c090	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	> 9 months <= 12 months
	Time of encumbrance	> 3 months <= 6 months

s020 r580 c100	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities. Art 52 (4) Directive 2009/65/EC
	Exposure class	Exposures other than in the form of covered bonds
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	> 12 months
	Time of encumbrance	> 3 months <= 6 months

s020 r590 c010	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities. Art 52 (4) Directive 2009/65/EC
	Exposure class	Exposures other than in the form of covered bonds
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	<= 3 months
	Time of encumbrance	> 6 months <= 9 months

s020 r590 c020	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities. Art 52 (4) Directive 2009/65/EC
	Exposure class	Exposures other than in the form of covered bonds
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	> 3 months <= 6 months
	Time of encumbrance	> 6 months <= 9 months

s020 r590 c030	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities. Art 52 (4) Directive 2009/65/EC
	Exposure class	Exposures other than in the form of covered bonds
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered

s020 r590 c030	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	> 6 months <= 9 months
	Time of encumbrance	> 6 months <= 9 months
s020 r590 c040	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities. Art 52 (4) Directive 2009/65/EC
	Exposure class	Exposures other than in the form of covered bonds
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	> 9 months <= 12 months
	Time of encumbrance	> 6 months <= 9 months
s020 r590 c050	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities. Art 52 (4) Directive 2009/65/EC
	Exposure class	Exposures other than in the form of covered bonds
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	> 12 months
	Time of encumbrance	> 6 months <= 9 months
s020 r590 c060	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities. Art 52 (4) Directive 2009/65/EC
	Exposure class	Exposures other than in the form of covered bonds
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	<= 3 months
	Time of encumbrance	> 6 months <= 9 months
s020 r590 c070	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities. Art 52 (4) Directive 2009/65/EC
	Exposure class	Exposures other than in the form of covered bonds
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered

s020 r590 c070	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	> 3 months <= 6 months
	Time of encumbrance	> 6 months <= 9 months

s020 r590 c080	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities. Art 52 (4) Directive 2009/65/EC
	Exposure class	Exposures other than in the form of covered bonds
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	> 6 months <= 9 months
	Time of encumbrance	> 6 months <= 9 months

s020 r590 c090	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities. Art 52 (4) Directive 2009/65/EC
	Exposure class	Exposures other than in the form of covered bonds
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	> 9 months <= 12 months
	Time of encumbrance	> 6 months <= 9 months

s020 r590 c100	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities. Art 52 (4) Directive 2009/65/EC
	Exposure class	Exposures other than in the form of covered bonds
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	> 12 months
	Time of encumbrance	> 6 months <= 9 months

s020 r600 c010	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities. Art 52 (4) Directive 2009/65/EC
	Exposure class	Exposures other than in the form of covered bonds
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered

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s020 r600 c010		
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	<= 3 months
	Time of encumbrance	> 9 months <= 12 months

s020 r600 c020		
	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities. Art 52 (4) Directive 2009/65/EC
	Exposure class	Exposures other than in the form of covered bonds
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	> 3 months <= 6 months
	Time of encumbrance	> 9 months <= 12 months

s020 r600 c030		
	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities. Art 52 (4) Directive 2009/65/EC
	Exposure class	Exposures other than in the form of covered bonds
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	> 6 months <= 9 months
	Time of encumbrance	> 9 months <= 12 months

s020 r600 c040		
	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities. Art 52 (4) Directive 2009/65/EC
	Exposure class	Exposures other than in the form of covered bonds
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	> 9 months <= 12 months
	Time of encumbrance	> 9 months <= 12 months

s020 r600 c050		
	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities. Art 52 (4) Directive 2009/65/EC
	Exposure class	Exposures other than in the form of covered bonds
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered

s020 r600 c050	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	> 12 months
	Time of encumbrance	> 9 months <= 12 months

s020 r600 c060	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities. Art 52 (4) Directive 2009/65/EC
	Exposure class	Exposures other than in the form of covered bonds
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	<= 3 months
	Time of encumbrance	> 9 months <= 12 months

s020 r600 c070	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities. Art 52 (4) Directive 2009/65/EC
	Exposure class	Exposures other than in the form of covered bonds
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	> 3 months <= 6 months
	Time of encumbrance	> 9 months <= 12 months

s020 r600 c080	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities. Art 52 (4) Directive 2009/65/EC
	Exposure class	Exposures other than in the form of covered bonds
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	> 6 months <= 9 months
	Time of encumbrance	> 9 months <= 12 months

s020 r600 c090	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities. Art 52 (4) Directive 2009/65/EC
	Exposure class	Exposures other than in the form of covered bonds
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered

s020 r600 c090	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	> 9 months <= 12 months
	Time of encumbrance	> 9 months <= 12 months

s020 r600 c100	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities. Art 52 (4) Directive 2009/65/EC
	Exposure class	Exposures other than in the form of covered bonds
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	> 12 months
	Time of encumbrance	> 9 months <= 12 months

s020 r610 c010	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities. Art 52 (4) Directive 2009/65/EC
	Exposure class	Exposures other than in the form of covered bonds
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	<= 3 months
	Time of encumbrance	> 12 months

s020 r610 c020	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities. Art 52 (4) Directive 2009/65/EC
	Exposure class	Exposures other than in the form of covered bonds
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	> 3 months <= 6 months
	Time of encumbrance	> 12 months

s020 r610 c030	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities. Art 52 (4) Directive 2009/65/EC
	Exposure class	Exposures other than in the form of covered bonds
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered

s020 r610 c030	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	> 6 months <= 9 months
	Time of encumbrance	> 12 months
s020 r610 c040	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities. Art 52 (4) Directive 2009/65/EC
	Exposure class	Exposures other than in the form of covered bonds
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	> 9 months <= 12 months
	Time of encumbrance	> 12 months
s020 r610 c050	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities. Art 52 (4) Directive 2009/65/EC
	Exposure class	Exposures other than in the form of covered bonds
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	> 12 months
	Time of encumbrance	> 12 months
s020 r610 c060	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities. Art 52 (4) Directive 2009/65/EC
	Exposure class	Exposures other than in the form of covered bonds
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	<= 3 months
	Time of encumbrance	> 12 months
s020 r610 c070	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities. Art 52 (4) Directive 2009/65/EC
	Exposure class	Exposures other than in the form of covered bonds
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered

s020 r610 c070	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	> 3 months <= 6 months
	Time of encumbrance	> 12 months

s020 r610 c080	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities. Art 52 (4) Directive 2009/65/EC
	Exposure class	Exposures other than in the form of covered bonds
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	> 6 months <= 9 months
	Time of encumbrance	> 12 months

s020 r610 c090	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities. Art 52 (4) Directive 2009/65/EC
	Exposure class	Exposures other than in the form of covered bonds
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	> 9 months <= 12 months
	Time of encumbrance	> 12 months

s020 r610 c100	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Debt securities. Art 52 (4) Directive 2009/65/EC
	Exposure class	Exposures other than in the form of covered bonds
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Referred to in Article 404
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	> 12 months
	Time of encumbrance	> 12 months

C 60.02 - Net stable funding ratio. Items requiring stable funding (II)

s010 r020 c010	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Equity Instruments, debt securities
	Deducted from own funds	False
	Encumbrance	Unencumbered

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| s010 r020 c010 | General liquidity requirements | Do not meet the requirements of Article 404 |
| | Residual maturity | <= 3 months |

s010 r020 c020	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Equity Instruments, debt securities
	Deducted from own funds	False
	Encumbrance	Unencumbered
	General liquidity requirements	Do not meet the requirements of Article 404
	Residual maturity	> 3 months <= 6 months

s010 r020 c030	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Equity Instruments, debt securities
	Deducted from own funds	False
	Encumbrance	Unencumbered
	General liquidity requirements	Do not meet the requirements of Article 404
	Residual maturity	> 6 months <= 9 months

s010 r020 c040	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Equity Instruments, debt securities
	Deducted from own funds	False
	Encumbrance	Unencumbered
	General liquidity requirements	Do not meet the requirements of Article 404
	Residual maturity	> 9 months <= 12 months

s010 r020 c050	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Equity Instruments, debt securities
	Deducted from own funds	False
	Encumbrance	Unencumbered
	General liquidity requirements	Do not meet the requirements of Article 404
	Residual maturity	> 12 months

s010 r030 c010	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Equity Instruments, debt securities
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Do not meet the requirements of Article 404
	Residual maturity	<= 3 months
	Time of encumbrance	<= 3 months

s010 r030 c020	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Equity Instruments, debt securities
	Deducted from own funds	False
	Encumbrance	Encumbered

s010 r030 c020	General liquidity requirements	Do not meet the requirements of Article 404
	Residual maturity	> 3 months <= 6 months
	Time of encumbrance	<= 3 months

s010 r030 c030	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Equity Instruments, debt securities
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Do not meet the requirements of Article 404
	Residual maturity	> 6 months <= 9 months
	Time of encumbrance	<= 3 months

s010 r030 c040	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Equity Instruments, debt securities
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Do not meet the requirements of Article 404
	Residual maturity	> 9 months <= 12 months
	Time of encumbrance	<= 3 months

s010 r030 c050	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Equity Instruments, debt securities
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Do not meet the requirements of Article 404
	Residual maturity	> 12 months
	Time of encumbrance	<= 3 months

s010 r040 c010	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Equity Instruments, debt securities
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Do not meet the requirements of Article 404
	Residual maturity	<= 3 months
	Time of encumbrance	> 3 months <= 6 months

s010 r040 c020	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Equity Instruments, debt securities
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Do not meet the requirements of Article 404
	Residual maturity	> 3 months <= 6 months
	Time of encumbrance	> 3 months <= 6 months

s010 r040 c030	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Equity Instruments, debt securities
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Do not meet the requirements of Article 404
	Residual maturity	> 6 months <= 9 months
	Time of encumbrance	> 3 months <= 6 months
s010 r040 c040	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Equity Instruments, debt securities
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Do not meet the requirements of Article 404
	Residual maturity	> 9 months <= 12 months
	Time of encumbrance	> 3 months <= 6 months
s010 r040 c050	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Equity Instruments, debt securities
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Do not meet the requirements of Article 404
	Residual maturity	> 12 months
	Time of encumbrance	> 3 months <= 6 months
s010 r050 c010	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Equity Instruments, debt securities
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Do not meet the requirements of Article 404
	Residual maturity	<= 3 months
	Time of encumbrance	> 6 months <= 9 months
s010 r050 c020	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Equity Instruments, debt securities
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Do not meet the requirements of Article 404
	Residual maturity	> 3 months <= 6 months
	Time of encumbrance	> 6 months <= 9 months
s010 r050 c030	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Equity Instruments, debt securities

s010 r050 c030	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Do not meet the requirements of Article 404
	Residual maturity	> 6 months <= 9 months
	Time of encumbrance	> 6 months <= 9 months
s010 r050 c040	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Equity Instruments, debt securities
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Do not meet the requirements of Article 404
	Residual maturity	> 9 months <= 12 months
	Time of encumbrance	> 6 months <= 9 months
s010 r050 c050	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Equity Instruments, debt securities
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Do not meet the requirements of Article 404
	Residual maturity	> 12 months
	Time of encumbrance	> 6 months <= 9 months
s010 r060 c010	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Equity Instruments, debt securities
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Do not meet the requirements of Article 404
	Residual maturity	<= 3 months
	Time of encumbrance	> 9 months <= 12 months
s010 r060 c020	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Equity Instruments, debt securities
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Do not meet the requirements of Article 404
	Residual maturity	> 3 months <= 6 months
	Time of encumbrance	> 9 months <= 12 months
s010 r060 c030	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Equity Instruments, debt securities
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Do not meet the requirements of Article 404

s010 r060 c030	Residual maturity	> 6 months <= 9 months
	Time of encumbrance	> 9 months <= 12 months
s010 r060 c040	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Equity Instruments, debt securities
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Do not meet the requirements of Article 404
	Residual maturity	> 9 months <= 12 months
	Time of encumbrance	> 9 months <= 12 months
s010 r060 c050	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Equity Instruments, debt securities
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Do not meet the requirements of Article 404
	Residual maturity	> 12 months
	Time of encumbrance	> 9 months <= 12 months
s010 r070 c010	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Equity Instruments, debt securities
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Do not meet the requirements of Article 404
	Residual maturity	<= 3 months
	Time of encumbrance	> 12 months
s010 r070 c020	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Equity Instruments, debt securities
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Do not meet the requirements of Article 404
	Residual maturity	> 3 months <= 6 months
	Time of encumbrance	> 12 months
s010 r070 c030	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Equity Instruments, debt securities
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Do not meet the requirements of Article 404
	Residual maturity	> 6 months <= 9 months
	Time of encumbrance	> 12 months
s010 r070 c040	Metric	Fair value [mi]

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s010 r070 c040	Base	Stable assets
	Main category	Equity Instruments, debt securities
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Do not meet the requirements of Article 404
	Residual maturity	> 9 months <= 12 months
	Time of encumbrance	> 12 months
s010 r070 c050	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Equity Instruments, debt securities
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Do not meet the requirements of Article 404
	Residual maturity	> 12 months
	Time of encumbrance	> 12 months
s010 r090 c050	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Equity instruments
	Counterparty sector	Non-financial corporations
	Deducted from own funds	False
	Encumbrance	Unencumbered
	Residual maturity	> 12 months
	Type of market	Listed on a major index in a recognised exchange
s010 r100 c050	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Equity instruments
	Counterparty sector	Non-financial corporations
	Deducted from own funds	False
	Encumbrance	Encumbered
	Residual maturity	> 12 months
	Time of encumbrance	<= 3 months
	Type of market	Listed on a major index in a recognised exchange
s010 r110 c050	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Equity instruments
	Counterparty sector	Non-financial corporations
	Deducted from own funds	False
	Encumbrance	Encumbered
	Residual maturity	> 12 months
	Time of encumbrance	> 3 months <= 6 months
	Type of market	Listed on a major index in a recognised exchange
s010 r120 c050	Metric	Fair value [mi]
	Base	Stable assets

s010 r120 c050	Main category	Equity instruments
	Counterparty sector	Non-financial corporations
	Deducted from own funds	False
	Encumbrance	Encumbered
	Residual maturity	> 12 months
	Time of encumbrance	> 6 months <= 9 months
	Type of market	Listed on a major index in a recognised exchange
s010 r130 c050	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Equity instruments
	Counterparty sector	Non-financial corporations
	Deducted from own funds	False
	Encumbrance	Encumbered
	Residual maturity	> 12 months
	Time of encumbrance	> 9 months <= 12 months
	Type of market	Listed on a major index in a recognised exchange
s010 r140 c050	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Equity instruments
	Counterparty sector	Non-financial corporations
	Deducted from own funds	False
	Encumbrance	Encumbered
	Residual maturity	> 12 months
	Time of encumbrance	> 12 months
	Type of market	Listed on a major index in a recognised exchange
s010 r160 c050	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Equity instruments
	Deducted from own funds	False
	Encumbrance	Unencumbered
	General liquidity requirements	Not referred to in article 415 (a), (b), ©
	Residual maturity	> 12 months
s010 r170 c050	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Equity instruments
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Not referred to in article 415 (a), (b), ©
	Residual maturity	> 12 months
	Time of encumbrance	<= 3 months
s010 r180 c050	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Equity instruments

s010 r180 c050	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Not referred to in article 415 (a), (b), ©
	Residual maturity	> 12 months
	Time of encumbrance	> 3 months <= 6 months
s010 r190 c050	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Equity instruments
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Not referred to in article 415 (a), (b), ©
	Residual maturity	> 12 months
	Time of encumbrance	> 6 months <= 9 months
s010 r200 c050	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Equity instruments
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Not referred to in article 415 (a), (b), ©
	Residual maturity	> 12 months
	Time of encumbrance	> 9 months <= 12 months
s010 r210 c050	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Equity instruments
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Not referred to in article 415 (a), (b), ©
	Residual maturity	> 12 months
	Time of encumbrance	> 12 months
s010 r230 c010	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Gold
	Deducted from own funds	False
	Encumbrance	Unencumbered
	Residual maturity	<= 3 months
s010 r230 c020	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Gold
	Deducted from own funds	False
	Encumbrance	Unencumbered
	Residual maturity	> 3 months <= 6 months
s010 r230 c030	Metric	Fair value [mi]
	Base	Stable assets

s010 r230 c030	Main category	Gold
	Deducted from own funds	False
	Encumbrance	Unencumbered
	Residual maturity	> 6 months <= 9 months

s010 r230 c040	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Gold
	Deducted from own funds	False
	Encumbrance	Unencumbered
	Residual maturity	> 9 months <= 12 months

s010 r230 c050	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Gold
	Deducted from own funds	False
	Encumbrance	Unencumbered
	Residual maturity	> 12 months

s010 r240 c010	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Gold
	Deducted from own funds	False
	Encumbrance	Encumbered
	Residual maturity	<= 3 months
	Time of encumbrance	<= 3 months

s010 r240 c020	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Gold
	Deducted from own funds	False
	Encumbrance	Encumbered
	Residual maturity	> 3 months <= 6 months
	Time of encumbrance	<= 3 months

s010 r240 c030	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Gold
	Deducted from own funds	False
	Encumbrance	Encumbered
	Residual maturity	> 6 months <= 9 months
	Time of encumbrance	<= 3 months

s010 r240 c040	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Gold
	Deducted from own funds	False
	Encumbrance	Encumbered
	Residual maturity	> 9 months <= 12 months

s010 r240 c040	Time of encumbrance	<= 3 months
s010 r240 c050	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Gold
	Deducted from own funds	False
	Encumbrance	Encumbered
	Residual maturity	> 12 months
	Time of encumbrance	<= 3 months
s010 r250 c010	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Gold
	Deducted from own funds	False
	Encumbrance	Encumbered
	Residual maturity	<= 3 months
	Time of encumbrance	> 3 months <= 6 months
s010 r250 c020	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Gold
	Deducted from own funds	False
	Encumbrance	Encumbered
	Residual maturity	> 3 months <= 6 months
	Time of encumbrance	> 3 months <= 6 months
s010 r250 c030	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Gold
	Deducted from own funds	False
	Encumbrance	Encumbered
	Residual maturity	> 6 months <= 9 months
	Time of encumbrance	> 3 months <= 6 months
s010 r250 c040	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Gold
	Deducted from own funds	False
	Encumbrance	Encumbered
	Residual maturity	> 9 months <= 12 months
	Time of encumbrance	> 3 months <= 6 months
s010 r250 c050	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Gold
	Deducted from own funds	False
	Encumbrance	Encumbered
	Residual maturity	> 12 months
	Time of encumbrance	> 3 months <= 6 months

s010 r260 c010	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Gold
	Deducted from own funds	False
	Encumbrance	Encumbered
	Residual maturity	<= 3 months
	Time of encumbrance	> 6 months <= 9 months
s010 r260 c020	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Gold
	Deducted from own funds	False
	Encumbrance	Encumbered
	Residual maturity	> 3 months <= 6 months
	Time of encumbrance	> 6 months <= 9 months
s010 r260 c030	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Gold
	Deducted from own funds	False
	Encumbrance	Encumbered
	Residual maturity	> 6 months <= 9 months
	Time of encumbrance	> 6 months <= 9 months
s010 r260 c040	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Gold
	Deducted from own funds	False
	Encumbrance	Encumbered
	Residual maturity	> 9 months <= 12 months
	Time of encumbrance	> 6 months <= 9 months
s010 r260 c050	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Gold
	Deducted from own funds	False
	Encumbrance	Encumbered
	Residual maturity	> 12 months
	Time of encumbrance	> 6 months <= 9 months
s010 r270 c010	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Gold
	Deducted from own funds	False
	Encumbrance	Encumbered
	Residual maturity	<= 3 months
	Time of encumbrance	> 9 months <= 12 months
s010 r270 c020	Metric	Fair value [mi]

s010 r270 c020	Base	Stable assets
	Main category	Gold
	Deducted from own funds	False
	Encumbrance	Encumbered
	Residual maturity	> 3 months <= 6 months
	Time of encumbrance	> 9 months <= 12 months
s010 r270 c030	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Gold
	Deducted from own funds	False
	Encumbrance	Encumbered
	Residual maturity	> 6 months <= 9 months
	Time of encumbrance	> 9 months <= 12 months
s010 r270 c040	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Gold
	Deducted from own funds	False
	Encumbrance	Encumbered
	Residual maturity	> 9 months <= 12 months
	Time of encumbrance	> 9 months <= 12 months
s010 r270 c050	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Gold
	Deducted from own funds	False
	Encumbrance	Encumbered
	Residual maturity	> 12 months
	Time of encumbrance	> 9 months <= 12 months
s010 r280 c010	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Gold
	Deducted from own funds	False
	Encumbrance	Encumbered
	Residual maturity	<= 3 months
	Time of encumbrance	> 12 months
s010 r280 c020	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Gold
	Deducted from own funds	False
	Encumbrance	Encumbered
	Residual maturity	> 3 months <= 6 months
	Time of encumbrance	> 12 months
s010 r280 c030	Metric	Fair value [mi]
	Base	Stable assets

s010 r280 c030	Main category	Gold
	Deducted from own funds	False
	Encumbrance	Encumbered
	Residual maturity	> 6 months <= 9 months
	Time of encumbrance	> 12 months
s010 r280 c040	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Gold
	Deducted from own funds	False
	Encumbrance	Encumbered
	Residual maturity	> 9 months <= 12 months
	Time of encumbrance	> 12 months
s010 r280 c050	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Gold
	Deducted from own funds	False
	Encumbrance	Encumbered
	Residual maturity	> 12 months
	Time of encumbrance	> 12 months
s010 r300 c010	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Precious metals other than gold
	Deducted from own funds	False
	Encumbrance	Unencumbered
	Residual maturity	<= 3 months
s010 r300 c020	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Precious metals other than gold
	Deducted from own funds	False
	Encumbrance	Unencumbered
	Residual maturity	> 3 months <= 6 months
s010 r300 c030	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Precious metals other than gold
	Deducted from own funds	False
	Encumbrance	Unencumbered
	Residual maturity	> 6 months <= 9 months
s010 r300 c040	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Precious metals other than gold
	Deducted from own funds	False
	Encumbrance	Unencumbered
	Residual maturity	> 9 months <= 12 months

s010 r300 c050	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Precious metals other than gold
	Deducted from own funds	False
	Encumbrance	Unencumbered
	Residual maturity	> 12 months

s010 r310 c010	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Precious metals other than gold
	Deducted from own funds	False
	Encumbrance	Encumbered
	Residual maturity	<= 3 months
	Time of encumbrance	<= 3 months

s010 r310 c020	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Precious metals other than gold
	Deducted from own funds	False
	Encumbrance	Encumbered
	Residual maturity	> 3 months <= 6 months
	Time of encumbrance	<= 3 months

s010 r310 c030	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Precious metals other than gold
	Deducted from own funds	False
	Encumbrance	Encumbered
	Residual maturity	> 6 months <= 9 months
	Time of encumbrance	<= 3 months

s010 r310 c040	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Precious metals other than gold
	Deducted from own funds	False
	Encumbrance	Encumbered
	Residual maturity	> 9 months <= 12 months
	Time of encumbrance	<= 3 months

s010 r310 c050	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Precious metals other than gold
	Deducted from own funds	False
	Encumbrance	Encumbered
	Residual maturity	> 12 months
	Time of encumbrance	<= 3 months

s010 r320 c010	Metric	Fair value [mi]
	Base	Stable assets

s010 r320 c010	Main category	Precious metals other than gold
	Deducted from own funds	False
	Encumbrance	Encumbered
	Residual maturity	<= 3 months
	Time of encumbrance	> 3 months <= 6 months

s010 r320 c020	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Precious metals other than gold
	Deducted from own funds	False
	Encumbrance	Encumbered
	Residual maturity	> 3 months <= 6 months
	Time of encumbrance	> 3 months <= 6 months

s010 r320 c030	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Precious metals other than gold
	Deducted from own funds	False
	Encumbrance	Encumbered
	Residual maturity	> 6 months <= 9 months
	Time of encumbrance	> 3 months <= 6 months

s010 r320 c040	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Precious metals other than gold
	Deducted from own funds	False
	Encumbrance	Encumbered
	Residual maturity	> 9 months <= 12 months
	Time of encumbrance	> 3 months <= 6 months

s010 r320 c050	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Precious metals other than gold
	Deducted from own funds	False
	Encumbrance	Encumbered
	Residual maturity	> 12 months
	Time of encumbrance	> 3 months <= 6 months

s010 r330 c010	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Precious metals other than gold
	Deducted from own funds	False
	Encumbrance	Encumbered
	Residual maturity	<= 3 months
	Time of encumbrance	> 6 months <= 9 months

s010 r330 c020	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Precious metals other than gold

s010 r330 c020	Deducted from own funds	False
	Encumbrance	Encumbered
	Residual maturity	> 3 months <= 6 months
	Time of encumbrance	> 6 months <= 9 months

s010 r330 c030	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Precious metals other than gold
	Deducted from own funds	False
	Encumbrance	Encumbered
	Residual maturity	> 6 months <= 9 months
	Time of encumbrance	> 6 months <= 9 months

s010 r330 c040	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Precious metals other than gold
	Deducted from own funds	False
	Encumbrance	Encumbered
	Residual maturity	> 9 months <= 12 months
	Time of encumbrance	> 6 months <= 9 months

s010 r330 c050	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Precious metals other than gold
	Deducted from own funds	False
	Encumbrance	Encumbered
	Residual maturity	> 12 months
	Time of encumbrance	> 6 months <= 9 months

s010 r340 c010	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Precious metals other than gold
	Deducted from own funds	False
	Encumbrance	Encumbered
	Residual maturity	<= 3 months
	Time of encumbrance	> 9 months <= 12 months

s010 r340 c020	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Precious metals other than gold
	Deducted from own funds	False
	Encumbrance	Encumbered
	Residual maturity	> 3 months <= 6 months
	Time of encumbrance	> 9 months <= 12 months

s010 r340 c030	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Precious metals other than gold
	Deducted from own funds	False

s010 r340 c030	Encumbrance	Encumbered	
	Residual maturity	> 6 months <= 9 months	
	Time of encumbrance	> 9 months <= 12 months	
s010 r340 c040	Metric	Fair value [mi]	
	Base	Stable assets	
	Main category	Precious metals other than gold	
	Deducted from own funds	False	
	Encumbrance	Encumbered	
	Residual maturity	> 9 months <= 12 months	
	Time of encumbrance	> 9 months <= 12 months	
s010 r340 c050	Metric	Fair value [mi]	
	Base	Stable assets	
	Main category	Precious metals other than gold	
	Deducted from own funds	False	
	Encumbrance	Encumbered	
	Residual maturity	> 12 months	
	Time of encumbrance	> 9 months <= 12 months	
s010 r350 c010	Metric	Fair value [mi]	
	Base	Stable assets	
	Main category	Precious metals other than gold	
	Deducted from own funds	False	
	Encumbrance	Encumbered	
	Residual maturity	<= 3 months	
	Time of encumbrance	> 12 months	
s010 r350 c020	Metric	Fair value [mi]	
	Base	Stable assets	
	Main category	Precious metals other than gold	
	Deducted from own funds	False	
	Encumbrance	Encumbered	
	Residual maturity	> 3 months <= 6 months	
	Time of encumbrance	> 12 months	
s010 r350 c030	Metric	Fair value [mi]	
	Base	Stable assets	
	Main category	Precious metals other than gold	
	Deducted from own funds	False	
	Encumbrance	Encumbered	
	Residual maturity	> 6 months <= 9 months	
	Time of encumbrance	> 12 months	
s010 r350 c040	Metric	Fair value [mi]	
	Base	Stable assets	
	Main category	Precious metals other than gold	
	Deducted from own funds	False	
	Encumbrance	Encumbered	

s010 r350 c040	Residual maturity		> 9 months <= 12 months
	Time of encumbrance		> 12 months
s010 r350 c050	Metric		Fair value [mi]
	Base		Stable assets
	Main category		Precious metals other than gold
	Deducted from own funds		False
	Encumbrance		Encumbered
	Residual maturity		> 12 months
	Time of encumbrance		> 12 months
s010 r380 c010	Metric		Carrying amount [mi]
	Base		Stable assets
	Main category		Loans and advances
	Counterparty sector		Retail
	Deducted from own funds		False
	Encumbrance		Unencumbered
	Residual maturity		<= 3 months
	Specific liquidity requirements		Non renewable
s010 r380 c020	Metric		Carrying amount [mi]
	Base		Stable assets
	Main category		Loans and advances
	Counterparty sector		Retail
	Deducted from own funds		False
	Encumbrance		Unencumbered
	Residual maturity		> 3 months <= 6 months
	Specific liquidity requirements		Non renewable
s010 r380 c030	Metric		Carrying amount [mi]
	Base		Stable assets
	Main category		Loans and advances
	Counterparty sector		Retail
	Deducted from own funds		False
	Encumbrance		Unencumbered
	Residual maturity		> 6 months <= 9 months
	Specific liquidity requirements		Non renewable
s010 r380 c040	Metric		Carrying amount [mi]
	Base		Stable assets
	Main category		Loans and advances
	Counterparty sector		Retail
	Deducted from own funds		False
	Encumbrance		Unencumbered
	Residual maturity		> 9 months <= 12 months
	Specific liquidity requirements		Non renewable
s010 r380 c050	Metric		Carrying amount [mi]
	Base		Stable assets

s010 r380 c050	Main category	Loans and advances
	Counterparty sector	Retail
	Deducted from own funds	False
	Encumbrance	Unencumbered
	Residual maturity	> 12 months
	Specific liquidity requirements	Non renewable
s010 r390 c010	Metric	Carrying amount [mi]
	Base	Stable assets
	Main category	Loans and advances
	Counterparty sector	Retail
	Deducted from own funds	False
	Encumbrance	Encumbered
	Residual maturity	<= 3 months
	Specific liquidity requirements	Non renewable
	Time of encumbrance	<= 3 months
s010 r390 c020	Metric	Carrying amount [mi]
	Base	Stable assets
	Main category	Loans and advances
	Counterparty sector	Retail
	Deducted from own funds	False
	Encumbrance	Encumbered
	Residual maturity	> 3 months <= 6 months
	Specific liquidity requirements	Non renewable
	Time of encumbrance	<= 3 months
s010 r390 c030	Metric	Carrying amount [mi]
	Base	Stable assets
	Main category	Loans and advances
	Counterparty sector	Retail
	Deducted from own funds	False
	Encumbrance	Encumbered
	Residual maturity	> 6 months <= 9 months
	Specific liquidity requirements	Non renewable
	Time of encumbrance	<= 3 months
s010 r390 c040	Metric	Carrying amount [mi]
	Base	Stable assets
	Main category	Loans and advances
	Counterparty sector	Retail
	Deducted from own funds	False
	Encumbrance	Encumbered
	Residual maturity	> 9 months <= 12 months
	Specific liquidity requirements	Non renewable
	Time of encumbrance	<= 3 months
s010 r390 c050	Metric	Carrying amount [mi]

s010 r390 c050		
	Base	Stable assets
	Main category	Loans and advances
	Counterparty sector	Retail
	Deducted from own funds	False
	Encumbrance	Encumbered
	Residual maturity	> 12 months
	Specific liquidity requirements	Non renewable
	Time of encumbrance	<= 3 months

s010 r400 c010		
	Metric	Carrying amount [mi]
	Base	Stable assets
	Main category	Loans and advances
	Counterparty sector	Retail
	Deducted from own funds	False
	Encumbrance	Encumbered
	Residual maturity	<= 3 months
	Specific liquidity requirements	Non renewable
	Time of encumbrance	> 3 months <= 6 months

s010 r400 c020		
	Metric	Carrying amount [mi]
	Base	Stable assets
	Main category	Loans and advances
	Counterparty sector	Retail
	Deducted from own funds	False
	Encumbrance	Encumbered
	Residual maturity	> 3 months <= 6 months
	Specific liquidity requirements	Non renewable
	Time of encumbrance	> 3 months <= 6 months

s010 r400 c030		
	Metric	Carrying amount [mi]
	Base	Stable assets
	Main category	Loans and advances
	Counterparty sector	Retail
	Deducted from own funds	False
	Encumbrance	Encumbered
	Residual maturity	> 6 months <= 9 months
	Specific liquidity requirements	Non renewable
	Time of encumbrance	> 3 months <= 6 months

s010 r400 c040		
	Metric	Carrying amount [mi]
	Base	Stable assets
	Main category	Loans and advances
	Counterparty sector	Retail
	Deducted from own funds	False
	Encumbrance	Encumbered
	Residual maturity	> 9 months <= 12 months
	Specific liquidity requirements	Non renewable
	Time of encumbrance	> 3 months <= 6 months

s010 r400 c050	Metric	Carrying amount [mi]
	Base	Stable assets
	Main category	Loans and advances
	Counterparty sector	Retail
	Deducted from own funds	False
	Encumbrance	Encumbered
	Residual maturity	> 12 months
	Specific liquidity requirements	Non renewable
	Time of encumbrance	> 3 months <= 6 months
s010 r410 c010	Metric	Carrying amount [mi]
	Base	Stable assets
	Main category	Loans and advances
	Counterparty sector	Retail
	Deducted from own funds	False
	Encumbrance	Encumbered
	Residual maturity	<= 3 months
	Specific liquidity requirements	Non renewable
	Time of encumbrance	> 6 months <= 9 months
s010 r410 c020	Metric	Carrying amount [mi]
	Base	Stable assets
	Main category	Loans and advances
	Counterparty sector	Retail
	Deducted from own funds	False
	Encumbrance	Encumbered
	Residual maturity	> 3 months <= 6 months
	Specific liquidity requirements	Non renewable
	Time of encumbrance	> 6 months <= 9 months
s010 r410 c030	Metric	Carrying amount [mi]
	Base	Stable assets
	Main category	Loans and advances
	Counterparty sector	Retail
	Deducted from own funds	False
	Encumbrance	Encumbered
	Residual maturity	> 6 months <= 9 months
	Specific liquidity requirements	Non renewable
	Time of encumbrance	> 6 months <= 9 months
s010 r410 c040	Metric	Carrying amount [mi]
	Base	Stable assets
	Main category	Loans and advances
	Counterparty sector	Retail
	Deducted from own funds	False
	Encumbrance	Encumbered
	Residual maturity	> 9 months <= 12 months

| s010 r410 c040 | Specific liquidity requirements | Non renewable |
| | Time of encumbrance | > 6 months <= 9 months |

s010 r410 c050	Metric	Carrying amount [mi]
	Base	Stable assets
	Main category	Loans and advances
	Counterparty sector	Retail
	Deducted from own funds	False
	Encumbrance	Encumbered
	Residual maturity	> 12 months
	Specific liquidity requirements	Non renewable
	Time of encumbrance	> 6 months <= 9 months

s010 r420 c010	Metric	Carrying amount [mi]
	Base	Stable assets
	Main category	Loans and advances
	Counterparty sector	Retail
	Deducted from own funds	False
	Encumbrance	Encumbered
	Residual maturity	<= 3 months
	Specific liquidity requirements	Non renewable
	Time of encumbrance	> 9 months <= 12 months

s010 r420 c020	Metric	Carrying amount [mi]
	Base	Stable assets
	Main category	Loans and advances
	Counterparty sector	Retail
	Deducted from own funds	False
	Encumbrance	Encumbered
	Residual maturity	> 3 months <= 6 months
	Specific liquidity requirements	Non renewable
	Time of encumbrance	> 9 months <= 12 months

s010 r420 c030	Metric	Carrying amount [mi]
	Base	Stable assets
	Main category	Loans and advances
	Counterparty sector	Retail
	Deducted from own funds	False
	Encumbrance	Encumbered
	Residual maturity	> 6 months <= 9 months
	Specific liquidity requirements	Non renewable
	Time of encumbrance	> 9 months <= 12 months

s010 r420 c040	Metric	Carrying amount [mi]
	Base	Stable assets
	Main category	Loans and advances
	Counterparty sector	Retail
	Deducted from own funds	False

s010 r420 c040	Encumbrance	Encumbered
	Residual maturity	> 9 months <= 12 months
	Specific liquidity requirements	Non renewable
	Time of encumbrance	> 9 months <= 12 months
s010 r420 c050	Metric	Carrying amount [mi]
	Base	Stable assets
	Main category	Loans and advances
	Counterparty sector	Retail
	Deducted from own funds	False
	Encumbrance	Encumbered
	Residual maturity	> 12 months
	Specific liquidity requirements	Non renewable
	Time of encumbrance	> 9 months <= 12 months
s010 r430 c010	Metric	Carrying amount [mi]
	Base	Stable assets
	Main category	Loans and advances
	Counterparty sector	Retail
	Deducted from own funds	False
	Encumbrance	Encumbered
	Residual maturity	<= 3 months
	Specific liquidity requirements	Non renewable
	Time of encumbrance	> 12 months
s010 r430 c020	Metric	Carrying amount [mi]
	Base	Stable assets
	Main category	Loans and advances
	Counterparty sector	Retail
	Deducted from own funds	False
	Encumbrance	Encumbered
	Residual maturity	> 3 months <= 6 months
	Specific liquidity requirements	Non renewable
	Time of encumbrance	> 12 months
s010 r430 c030	Metric	Carrying amount [mi]
	Base	Stable assets
	Main category	Loans and advances
	Counterparty sector	Retail
	Deducted from own funds	False
	Encumbrance	Encumbered
	Residual maturity	> 6 months <= 9 months
	Specific liquidity requirements	Non renewable
	Time of encumbrance	> 12 months
s010 r430 c040	Metric	Carrying amount [mi]
	Base	Stable assets
	Main category	Loans and advances

s010 r430 c040		
	Counterparty sector	Retail
	Deducted from own funds	False
	Encumbrance	Encumbered
	Residual maturity	> 9 months <= 12 months
	Specific liquidity requirements	Non renewable
	Time of encumbrance	> 12 months

s010 r430 c050		
	Metric	Carrying amount [mi]
	Base	Stable assets
	Main category	Loans and advances
	Counterparty sector	Retail
	Deducted from own funds	False
	Encumbrance	Encumbered
	Residual maturity	> 12 months
	Specific liquidity requirements	Non renewable
	Time of encumbrance	> 12 months

s010 r450 c010		
	Metric	Carrying amount [mi]
	Base	Stable assets
	Main category	Loans and advances
	Counterparty sector	Central governments, central banks, PSEs
	Deducted from own funds	False
	Encumbrance	Unencumbered
	Residual maturity	<= 3 months
	Specific liquidity requirements	Non renewable

s010 r450 c020		
	Metric	Carrying amount [mi]
	Base	Stable assets
	Main category	Loans and advances
	Counterparty sector	Central governments, central banks, PSEs
	Deducted from own funds	False
	Encumbrance	Unencumbered
	Residual maturity	> 3 months <= 6 months
	Specific liquidity requirements	Non renewable

s010 r450 c030		
	Metric	Carrying amount [mi]
	Base	Stable assets
	Main category	Loans and advances
	Counterparty sector	Central governments, central banks, PSEs
	Deducted from own funds	False
	Encumbrance	Unencumbered
	Residual maturity	> 6 months <= 9 months
	Specific liquidity requirements	Non renewable

s010 r450 c040		
	Metric	Carrying amount [mi]
	Base	Stable assets
	Main category	Loans and advances
	Counterparty sector	Central governments, central banks, PSEs

s010 r450 c040	Deducted from own funds	False
	Encumbrance	Unencumbered
	Residual maturity	> 9 months <= 12 months
	Specific liquidity requirements	Non renewable
s010 r450 c050	Metric	Carrying amount [mi]
	Base	Stable assets
	Main category	Loans and advances
	Counterparty sector	Central governments, central banks, PSEs
	Deducted from own funds	False
	Encumbrance	Unencumbered
	Residual maturity	> 12 months
	Specific liquidity requirements	Non renewable
s010 r460 c010	Metric	Carrying amount [mi]
	Base	Stable assets
	Main category	Loans and advances
	Counterparty sector	Central governments, central banks, PSEs
	Deducted from own funds	False
	Encumbrance	Encumbered
	Residual maturity	<= 3 months
	Specific liquidity requirements	Non renewable
	Time of encumbrance	<= 3 months
s010 r460 c020	Metric	Carrying amount [mi]
	Base	Stable assets
	Main category	Loans and advances
	Counterparty sector	Central governments, central banks, PSEs
	Deducted from own funds	False
	Encumbrance	Encumbered
	Residual maturity	> 3 months <= 6 months
	Specific liquidity requirements	Non renewable
	Time of encumbrance	<= 3 months
s010 r460 c030	Metric	Carrying amount [mi]
	Base	Stable assets
	Main category	Loans and advances
	Counterparty sector	Central governments, central banks, PSEs
	Deducted from own funds	False
	Encumbrance	Encumbered
	Residual maturity	> 6 months <= 9 months
	Specific liquidity requirements	Non renewable
	Time of encumbrance	<= 3 months
s010 r460 c040	Metric	Carrying amount [mi]
	Base	Stable assets
	Main category	Loans and advances
	Counterparty sector	Central governments, central banks, PSEs

s010 r460 c040	Deducted from own funds	False	
	Encumbrance	Encumbered	
	Residual maturity	> 9 months <= 12 months	
	Specific liquidity requirements	Non renewable	
	Time of encumbrance	<= 3 months	
s010 r460 c050	Metric	Carrying amount [mi]	
	Base	Stable assets	
	Main category	Loans and advances	
	Counterparty sector	Central governments, central banks, PSEs	
	Deducted from own funds	False	
	Encumbrance	Encumbered	
	Residual maturity	> 12 months	
	Specific liquidity requirements	Non renewable	
	Time of encumbrance	<= 3 months	
s010 r470 c010	Metric	Carrying amount [mi]	
	Base	Stable assets	
	Main category	Loans and advances	
	Counterparty sector	Central governments, central banks, PSEs	
	Deducted from own funds	False	
	Encumbrance	Encumbered	
	Residual maturity	<= 3 months	
	Specific liquidity requirements	Non renewable	
	Time of encumbrance	> 3 months <= 6 months	
s010 r470 c020	Metric	Carrying amount [mi]	
	Base	Stable assets	
	Main category	Loans and advances	
	Counterparty sector	Central governments, central banks, PSEs	
	Deducted from own funds	False	
	Encumbrance	Encumbered	
	Residual maturity	> 3 months <= 6 months	
	Specific liquidity requirements	Non renewable	
	Time of encumbrance	> 3 months <= 6 months	
s010 r470 c030	Metric	Carrying amount [mi]	
	Base	Stable assets	
	Main category	Loans and advances	
	Counterparty sector	Central governments, central banks, PSEs	
	Deducted from own funds	False	
	Encumbrance	Encumbered	
	Residual maturity	> 6 months <= 9 months	
	Specific liquidity requirements	Non renewable	
	Time of encumbrance	> 3 months <= 6 months	
s010 r470 c040	Metric	Carrying amount [mi]	
	Base	Stable assets	

s010 r470 c040		
	Main category	Loans and advances
	Counterparty sector	Central governments, central banks, PSEs
	Deducted from own funds	False
	Encumbrance	Encumbered
	Residual maturity	> 9 months <= 12 months
	Specific liquidity requirements	Non renewable
	Time of encumbrance	> 3 months <= 6 months
s010 r470 c050	Metric	Carrying amount [mi]
	Base	Stable assets
	Main category	Loans and advances
	Counterparty sector	Central governments, central banks, PSEs
	Deducted from own funds	False
	Encumbrance	Encumbered
	Residual maturity	> 12 months
	Specific liquidity requirements	Non renewable
	Time of encumbrance	> 3 months <= 6 months
s010 r480 c010	Metric	Carrying amount [mi]
	Base	Stable assets
	Main category	Loans and advances
	Counterparty sector	Central governments, central banks, PSEs
	Deducted from own funds	False
	Encumbrance	Encumbered
	Residual maturity	<= 3 months
	Specific liquidity requirements	Non renewable
	Time of encumbrance	> 6 months <= 9 months
s010 r480 c020	Metric	Carrying amount [mi]
	Base	Stable assets
	Main category	Loans and advances
	Counterparty sector	Central governments, central banks, PSEs
	Deducted from own funds	False
	Encumbrance	Encumbered
	Residual maturity	> 3 months <= 6 months
	Specific liquidity requirements	Non renewable
	Time of encumbrance	> 6 months <= 9 months
s010 r480 c030	Metric	Carrying amount [mi]
	Base	Stable assets
	Main category	Loans and advances
	Counterparty sector	Central governments, central banks, PSEs
	Deducted from own funds	False
	Encumbrance	Encumbered
	Residual maturity	> 6 months <= 9 months
	Specific liquidity requirements	Non renewable
	Time of encumbrance	> 6 months <= 9 months

s010 r480 c040	Metric	Carrying amount [mi]
	Base	Stable assets
	Main category	Loans and advances
	Counterparty sector	Central governments, central banks, PSEs
	Deducted from own funds	False
	Encumbrance	Encumbered
	Residual maturity	> 9 months <= 12 months
	Specific liquidity requirements	Non renewable
	Time of encumbrance	> 6 months <= 9 months
s010 r480 c050	Metric	Carrying amount [mi]
	Base	Stable assets
	Main category	Loans and advances
	Counterparty sector	Central governments, central banks, PSEs
	Deducted from own funds	False
	Encumbrance	Encumbered
	Residual maturity	> 12 months
	Specific liquidity requirements	Non renewable
	Time of encumbrance	> 6 months <= 9 months
s010 r490 c010	Metric	Carrying amount [mi]
	Base	Stable assets
	Main category	Loans and advances
	Counterparty sector	Central governments, central banks, PSEs
	Deducted from own funds	False
	Encumbrance	Encumbered
	Residual maturity	<= 3 months
	Specific liquidity requirements	Non renewable
	Time of encumbrance	> 9 months <= 12 months
s010 r490 c020	Metric	Carrying amount [mi]
	Base	Stable assets
	Main category	Loans and advances
	Counterparty sector	Central governments, central banks, PSEs
	Deducted from own funds	False
	Encumbrance	Encumbered
	Residual maturity	> 3 months <= 6 months
	Specific liquidity requirements	Non renewable
	Time of encumbrance	> 9 months <= 12 months
s010 r490 c030	Metric	Carrying amount [mi]
	Base	Stable assets
	Main category	Loans and advances
	Counterparty sector	Central governments, central banks, PSEs
	Deducted from own funds	False
	Encumbrance	Encumbered
	Residual maturity	> 6 months <= 9 months
	Specific liquidity requirements	Non renewable

s010 r490 c030	Time of encumbrance		> 9 months <= 12 months
s010 r490 c040	Metric		Carrying amount [mi]
	Base		Stable assets
	Main category		Loans and advances
	Counterparty sector		Central governments, central banks, PSEs
	Deducted from own funds		False
	Encumbrance		Encumbered
	Residual maturity		> 9 months <= 12 months
	Specific liquidity requirements		Non renewable
	Time of encumbrance		> 9 months <= 12 months
s010 r490 c050	Metric		Carrying amount [mi]
	Base		Stable assets
	Main category		Loans and advances
	Counterparty sector		Central governments, central banks, PSEs
	Deducted from own funds		False
	Encumbrance		Encumbered
	Residual maturity		> 12 months
	Specific liquidity requirements		Non renewable
	Time of encumbrance		> 9 months <= 12 months
s010 r500 c010	Metric		Carrying amount [mi]
	Base		Stable assets
	Main category		Loans and advances
	Counterparty sector		Central governments, central banks, PSEs
	Deducted from own funds		False
	Encumbrance		Encumbered
	Residual maturity		<= 3 months
	Specific liquidity requirements		Non renewable
	Time of encumbrance		> 12 months
s010 r500 c020	Metric		Carrying amount [mi]
	Base		Stable assets
	Main category		Loans and advances
	Counterparty sector		Central governments, central banks, PSEs
	Deducted from own funds		False
	Encumbrance		Encumbered
	Residual maturity		> 3 months <= 6 months
	Specific liquidity requirements		Non renewable
	Time of encumbrance		> 12 months
s010 r500 c030	Metric		Carrying amount [mi]
	Base		Stable assets
	Main category		Loans and advances
	Counterparty sector		Central governments, central banks, PSEs
	Deducted from own funds		False
	Encumbrance		Encumbered

s010 r500 c030	Residual maturity	> 6 months <= 9 months
	Specific liquidity requirements	Non renewable
	Time of encumbrance	> 12 months
s010 r500 c040	Metric	Carrying amount [mi]
	Base	Stable assets
	Main category	Loans and advances
	Counterparty sector	Central governments, central banks, PSEs
	Deducted from own funds	False
	Encumbrance	Encumbered
	Residual maturity	> 9 months <= 12 months
	Specific liquidity requirements	Non renewable
	Time of encumbrance	> 12 months
s010 r500 c050	Metric	Carrying amount [mi]
	Base	Stable assets
	Main category	Loans and advances
	Counterparty sector	Central governments, central banks, PSEs
	Deducted from own funds	False
	Encumbrance	Encumbered
	Residual maturity	> 12 months
	Specific liquidity requirements	Non renewable
	Time of encumbrance	> 12 months
s010 r520 c010	Metric	Carrying amount [mi]
	Base	Stable assets
	Main category	Loans and advances
	Counterparty sector	Counterparties other than central governments, central banks, PSEs, retail and financial corporations
	Deducted from own funds	False
	Encumbrance	Unencumbered
	Residual maturity	<= 3 months
	Specific liquidity requirements	Non renewable
s010 r520 c020	Metric	Carrying amount [mi]
	Base	Stable assets
	Main category	Loans and advances
	Counterparty sector	Counterparties other than central governments, central banks, PSEs, retail and financial corporations
	Deducted from own funds	False
	Encumbrance	Unencumbered
	Residual maturity	> 3 months <= 6 months
	Specific liquidity requirements	Non renewable
s010 r520 c030	Metric	Carrying amount [mi]
	Base	Stable assets
	Main category	Loans and advances
	Counterparty sector	Counterparties other than central governments, central banks, PSEs, retail and financial corporations
	Deducted from own funds	False
	Encumbrance	Unencumbered

s010 r520 c030	Residual maturity	> 6 months <= 9 months
	Specific liquidity requirements	Non renewable
s010 r520 c040	Metric	Carrying amount [mi]
	Base	Stable assets
	Main category	Loans and advances
	Counterparty sector	Counterparties other than central governments, central banks, PSEs, retail and financial corporations
	Deducted from own funds	False
	Encumbrance	Unencumbered
	Residual maturity	> 9 months <= 12 months
	Specific liquidity requirements	Non renewable
s010 r520 c050	Metric	Carrying amount [mi]
	Base	Stable assets
	Main category	Loans and advances
	Counterparty sector	Counterparties other than central governments, central banks, PSEs, retail and financial corporations
	Deducted from own funds	False
	Encumbrance	Unencumbered
	Residual maturity	> 12 months
	Specific liquidity requirements	Non renewable
s010 r530 c010	Metric	Carrying amount [mi]
	Base	Stable assets
	Main category	Loans and advances
	Counterparty sector	Counterparties other than central governments, central banks, PSEs, retail and financial corporations
	Deducted from own funds	False
	Encumbrance	Encumbered
	Residual maturity	<= 3 months
	Specific liquidity requirements	Non renewable
	Time of encumbrance	<= 3 months
s010 r530 c020	Metric	Carrying amount [mi]
	Base	Stable assets
	Main category	Loans and advances
	Counterparty sector	Counterparties other than central governments, central banks, PSEs, retail and financial corporations
	Deducted from own funds	False
	Encumbrance	Encumbered
	Residual maturity	> 3 months <= 6 months
	Specific liquidity requirements	Non renewable
	Time of encumbrance	<= 3 months
s010 r530 c030	Metric	Carrying amount [mi]
	Base	Stable assets
	Main category	Loans and advances
	Counterparty sector	Counterparties other than central governments, central banks, PSEs, retail and financial corporations
	Deducted from own funds	False
	Encumbrance	Encumbered
	Residual maturity	> 6 months <= 9 months

| s010 r530 c030 | Specific liquidity requirements | Non renewable |
| | Time of encumbrance | <= 3 months |

s010 r530 c040	Metric	Carrying amount [mi]
	Base	Stable assets
	Main category	Loans and advances
	Counterparty sector	Counterparties other than central governments, central banks, PSEs, retail and financial corporations
	Deducted from own funds	False
	Encumbrance	Encumbered
	Residual maturity	> 9 months <= 12 months
	Specific liquidity requirements	Non renewable
	Time of encumbrance	<= 3 months

s010 r530 c050	Metric	Carrying amount [mi]
	Base	Stable assets
	Main category	Loans and advances
	Counterparty sector	Counterparties other than central governments, central banks, PSEs, retail and financial corporations
	Deducted from own funds	False
	Encumbrance	Encumbered
	Residual maturity	> 12 months
	Specific liquidity requirements	Non renewable
	Time of encumbrance	<= 3 months

s010 r540 c010	Metric	Carrying amount [mi]
	Base	Stable assets
	Main category	Loans and advances
	Counterparty sector	Counterparties other than central governments, central banks, PSEs, retail and financial corporations
	Deducted from own funds	False
	Encumbrance	Encumbered
	Residual maturity	<= 3 months
	Specific liquidity requirements	Non renewable
	Time of encumbrance	> 3 months <= 6 months

s010 r540 c020	Metric	Carrying amount [mi]
	Base	Stable assets
	Main category	Loans and advances
	Counterparty sector	Counterparties other than central governments, central banks, PSEs, retail and financial corporations
	Deducted from own funds	False
	Encumbrance	Encumbered
	Residual maturity	> 3 months <= 6 months
	Specific liquidity requirements	Non renewable
	Time of encumbrance	> 3 months <= 6 months

s010 r540 c030	Metric	Carrying amount [mi]
	Base	Stable assets
	Main category	Loans and advances
	Counterparty sector	Counterparties other than central governments, central banks, PSEs, retail and financial corporations
	Deducted from own funds	False

s010 r540 c030	Encumbrance	Encumbered
	Residual maturity	> 6 months <= 9 months
	Specific liquidity requirements	Non renewable
	Time of encumbrance	> 3 months <= 6 months
s010 r540 c040	Metric	Carrying amount [mi]
	Base	Stable assets
	Main category	Loans and advances
	Counterparty sector	Counterparties other than central governments, central banks, PSEs, retail and financial corporations
	Deducted from own funds	False
	Encumbrance	Encumbered
	Residual maturity	> 9 months <= 12 months
	Specific liquidity requirements	Non renewable
	Time of encumbrance	> 3 months <= 6 months
s010 r540 c050	Metric	Carrying amount [mi]
	Base	Stable assets
	Main category	Loans and advances
	Counterparty sector	Counterparties other than central governments, central banks, PSEs, retail and financial corporations
	Deducted from own funds	False
	Encumbrance	Encumbered
	Residual maturity	> 12 months
	Specific liquidity requirements	Non renewable
	Time of encumbrance	> 3 months <= 6 months
s010 r550 c010	Metric	Carrying amount [mi]
	Base	Stable assets
	Main category	Loans and advances
	Counterparty sector	Counterparties other than central governments, central banks, PSEs, retail and financial corporations
	Deducted from own funds	False
	Encumbrance	Encumbered
	Residual maturity	<= 3 months
	Specific liquidity requirements	Non renewable
	Time of encumbrance	> 6 months <= 9 months
s010 r550 c020	Metric	Carrying amount [mi]
	Base	Stable assets
	Main category	Loans and advances
	Counterparty sector	Counterparties other than central governments, central banks, PSEs, retail and financial corporations
	Deducted from own funds	False
	Encumbrance	Encumbered
	Residual maturity	> 3 months <= 6 months
	Specific liquidity requirements	Non renewable
	Time of encumbrance	> 6 months <= 9 months
s010 r550 c030	Metric	Carrying amount [mi]
	Base	Stable assets
	Main category	Loans and advances

s010 r550 c030	Counterparty sector	Counterparties other than central governments, central banks, PSEs, retail and financial corporations
	Deducted from own funds	False
	Encumbrance	Encumbered
	Residual maturity	> 6 months <= 9 months
	Specific liquidity requirements	Non renewable
	Time of encumbrance	> 6 months <= 9 months
s010 r550 c040	Metric	Carrying amount [mi]
	Base	Stable assets
	Main category	Loans and advances
	Counterparty sector	Counterparties other than central governments, central banks, PSEs, retail and financial corporations
	Deducted from own funds	False
	Encumbrance	Encumbered
	Residual maturity	> 9 months <= 12 months
	Specific liquidity requirements	Non renewable
	Time of encumbrance	> 6 months <= 9 months
s010 r550 c050	Metric	Carrying amount [mi]
	Base	Stable assets
	Main category	Loans and advances
	Counterparty sector	Counterparties other than central governments, central banks, PSEs, retail and financial corporations
	Deducted from own funds	False
	Encumbrance	Encumbered
	Residual maturity	> 12 months
	Specific liquidity requirements	Non renewable
	Time of encumbrance	> 6 months <= 9 months
s010 r560 c010	Metric	Carrying amount [mi]
	Base	Stable assets
	Main category	Loans and advances
	Counterparty sector	Counterparties other than central governments, central banks, PSEs, retail and financial corporations
	Deducted from own funds	False
	Encumbrance	Encumbered
	Residual maturity	<= 3 months
	Specific liquidity requirements	Non renewable
	Time of encumbrance	> 9 months <= 12 months
s010 r560 c020	Metric	Carrying amount [mi]
	Base	Stable assets
	Main category	Loans and advances
	Counterparty sector	Counterparties other than central governments, central banks, PSEs, retail and financial corporations
	Deducted from own funds	False
	Encumbrance	Encumbered
	Residual maturity	> 3 months <= 6 months
	Specific liquidity requirements	Non renewable
	Time of encumbrance	> 9 months <= 12 months
s010 r560 c030	Metric	Carrying amount [mi]

s010 r560 c030	Base	Stable assets
	Main category	Loans and advances
	Counterparty sector	Counterparties other than central governments, central banks, PSEs, retail and financial corporations
	Deducted from own funds	False
	Encumbrance	Encumbered
	Residual maturity	> 6 months <= 9 months
	Specific liquidity requirements	Non renewable
	Time of encumbrance	> 9 months <= 12 months
s010 r560 c040	Metric	Carrying amount [mi]
	Base	Stable assets
	Main category	Loans and advances
	Counterparty sector	Counterparties other than central governments, central banks, PSEs, retail and financial corporations
	Deducted from own funds	False
	Encumbrance	Encumbered
	Residual maturity	> 9 months <= 12 months
	Specific liquidity requirements	Non renewable
	Time of encumbrance	> 9 months <= 12 months
s010 r560 c050	Metric	Carrying amount [mi]
	Base	Stable assets
	Main category	Loans and advances
	Counterparty sector	Counterparties other than central governments, central banks, PSEs, retail and financial corporations
	Deducted from own funds	False
	Encumbrance	Encumbered
	Residual maturity	> 12 months
	Specific liquidity requirements	Non renewable
	Time of encumbrance	> 9 months <= 12 months
s010 r570 c010	Metric	Carrying amount [mi]
	Base	Stable assets
	Main category	Loans and advances
	Counterparty sector	Counterparties other than central governments, central banks, PSEs, retail and financial corporations
	Deducted from own funds	False
	Encumbrance	Encumbered
	Residual maturity	<= 3 months
	Specific liquidity requirements	Non renewable
	Time of encumbrance	> 12 months
s010 r570 c020	Metric	Carrying amount [mi]
	Base	Stable assets
	Main category	Loans and advances
	Counterparty sector	Counterparties other than central governments, central banks, PSEs, retail and financial corporations
	Deducted from own funds	False
	Encumbrance	Encumbered
	Residual maturity	> 3 months <= 6 months
	Specific liquidity requirements	Non renewable
	Time of encumbrance	> 12 months

s010 r570 c030	Metric	Carrying amount [mi]
	Base	Stable assets
	Main category	Loans and advances
	Counterparty sector	Counterparties other than central governments, central banks, PSEs, retail and financial corporations
	Deducted from own funds	False
	Encumbrance	Encumbered
	Residual maturity	> 6 months <= 9 months
	Specific liquidity requirements	Non renewable
	Time of encumbrance	> 12 months

s010 r570 c040	Metric	Carrying amount [mi]
	Base	Stable assets
	Main category	Loans and advances
	Counterparty sector	Counterparties other than central governments, central banks, PSEs, retail and financial corporations
	Deducted from own funds	False
	Encumbrance	Encumbered
	Residual maturity	> 9 months <= 12 months
	Specific liquidity requirements	Non renewable
	Time of encumbrance	> 12 months

s010 r570 c050	Metric	Carrying amount [mi]
	Base	Stable assets
	Main category	Loans and advances
	Counterparty sector	Counterparties other than central governments, central banks, PSEs, retail and financial corporations
	Deducted from own funds	False
	Encumbrance	Encumbered
	Residual maturity	> 12 months
	Specific liquidity requirements	Non renewable
	Time of encumbrance	> 12 months

s010 r590 c010	Metric	Carrying amount [mi]
	Base	Stable assets
	Main category	Loans and advances
	Counterparty sector	Financial corporations
	Deducted from own funds	False
	Encumbrance	Unencumbered
	Residual maturity	<= 3 months
	Specific liquidity requirements	Non renewable

s010 r590 c020	Metric	Carrying amount [mi]
	Base	Stable assets
	Main category	Loans and advances
	Counterparty sector	Financial corporations
	Deducted from own funds	False
	Encumbrance	Unencumbered
	Residual maturity	> 3 months <= 6 months
	Specific liquidity requirements	Non renewable

s010 r590 c030

Metric	Carrying amount [mi]
Base	Stable assets
Main category	Loans and advances
Counterparty sector	Financial corporations
Deducted from own funds	False
Encumbrance	Unencumbered
Residual maturity	> 6 months <= 9 months
Specific liquidity requirements	Non renewable

s010 r590 c040

Metric	Carrying amount [mi]
Base	Stable assets
Main category	Loans and advances
Counterparty sector	Financial corporations
Deducted from own funds	False
Encumbrance	Unencumbered
Residual maturity	> 9 months <= 12 months
Specific liquidity requirements	Non renewable

s010 r590 c050

Metric	Carrying amount [mi]
Base	Stable assets
Main category	Loans and advances
Counterparty sector	Financial corporations
Deducted from own funds	False
Encumbrance	Unencumbered
Residual maturity	> 12 months
Specific liquidity requirements	Non renewable

s010 r600 c010

Metric	Carrying amount [mi]
Base	Stable assets
Main category	Loans and advances
Counterparty sector	Financial corporations
Deducted from own funds	False
Encumbrance	Encumbered
Residual maturity	<= 3 months
Specific liquidity requirements	Non renewable
Time of encumbrance	<= 3 months

s010 r600 c020

Metric	Carrying amount [mi]
Base	Stable assets
Main category	Loans and advances
Counterparty sector	Financial corporations
Deducted from own funds	False
Encumbrance	Encumbered
Residual maturity	> 3 months <= 6 months
Specific liquidity requirements	Non renewable
Time of encumbrance	<= 3 months

s010 r600 c030

Metric	Carrying amount [mi]

s010 r600 c030	Base	Stable assets
	Main category	Loans and advances
	Counterparty sector	Financial corporations
	Deducted from own funds	False
	Encumbrance	Encumbered
	Residual maturity	> 6 months <= 9 months
	Specific liquidity requirements	Non renewable
	Time of encumbrance	<= 3 months
s010 r600 c040	Metric	Carrying amount [mi]
	Base	Stable assets
	Main category	Loans and advances
	Counterparty sector	Financial corporations
	Deducted from own funds	False
	Encumbrance	Encumbered
	Residual maturity	> 9 months <= 12 months
	Specific liquidity requirements	Non renewable
	Time of encumbrance	<= 3 months
s010 r600 c050	Metric	Carrying amount [mi]
	Base	Stable assets
	Main category	Loans and advances
	Counterparty sector	Financial corporations
	Deducted from own funds	False
	Encumbrance	Encumbered
	Residual maturity	> 12 months
	Specific liquidity requirements	Non renewable
	Time of encumbrance	<= 3 months
s010 r610 c010	Metric	Carrying amount [mi]
	Base	Stable assets
	Main category	Loans and advances
	Counterparty sector	Financial corporations
	Deducted from own funds	False
	Encumbrance	Encumbered
	Residual maturity	<= 3 months
	Specific liquidity requirements	Non renewable
	Time of encumbrance	> 3 months <= 6 months
s010 r610 c020	Metric	Carrying amount [mi]
	Base	Stable assets
	Main category	Loans and advances
	Counterparty sector	Financial corporations
	Deducted from own funds	False
	Encumbrance	Encumbered
	Residual maturity	> 3 months <= 6 months
	Specific liquidity requirements	Non renewable
	Time of encumbrance	> 3 months <= 6 months

s010 r610 c030

Metric	Carrying amount [mi]
Base	Stable assets
Main category	Loans and advances
Counterparty sector	Financial corporations
Deducted from own funds	False
Encumbrance	Encumbered
Residual maturity	> 6 months <= 9 months
Specific liquidity requirements	Non renewable
Time of encumbrance	> 3 months <= 6 months

s010 r610 c040

Metric	Carrying amount [mi]
Base	Stable assets
Main category	Loans and advances
Counterparty sector	Financial corporations
Deducted from own funds	False
Encumbrance	Encumbered
Residual maturity	> 9 months <= 12 months
Specific liquidity requirements	Non renewable
Time of encumbrance	> 3 months <= 6 months

s010 r610 c050

Metric	Carrying amount [mi]
Base	Stable assets
Main category	Loans and advances
Counterparty sector	Financial corporations
Deducted from own funds	False
Encumbrance	Encumbered
Residual maturity	> 12 months
Specific liquidity requirements	Non renewable
Time of encumbrance	> 3 months <= 6 months

s010 r620 c010

Metric	Carrying amount [mi]
Base	Stable assets
Main category	Loans and advances
Counterparty sector	Financial corporations
Deducted from own funds	False
Encumbrance	Encumbered
Residual maturity	<= 3 months
Specific liquidity requirements	Non renewable
Time of encumbrance	> 6 months <= 9 months

s010 r620 c020

Metric	Carrying amount [mi]
Base	Stable assets
Main category	Loans and advances
Counterparty sector	Financial corporations
Deducted from own funds	False
Encumbrance	Encumbered
Residual maturity	> 3 months <= 6 months

| s010 r620 c020 | Specific liquidity requirements | Non renewable |
| | Time of encumbrance | > 6 months <= 9 months |

s010 r620 c030	Metric	Carrying amount [mi]
	Base	Stable assets
	Main category	Loans and advances
	Counterparty sector	Financial corporations
	Deducted from own funds	False
	Encumbrance	Encumbered
	Residual maturity	> 6 months <= 9 months
	Specific liquidity requirements	Non renewable
	Time of encumbrance	> 6 months <= 9 months

s010 r620 c040	Metric	Carrying amount [mi]
	Base	Stable assets
	Main category	Loans and advances
	Counterparty sector	Financial corporations
	Deducted from own funds	False
	Encumbrance	Encumbered
	Residual maturity	> 9 months <= 12 months
	Specific liquidity requirements	Non renewable
	Time of encumbrance	> 6 months <= 9 months

s010 r620 c050	Metric	Carrying amount [mi]
	Base	Stable assets
	Main category	Loans and advances
	Counterparty sector	Financial corporations
	Deducted from own funds	False
	Encumbrance	Encumbered
	Residual maturity	> 12 months
	Specific liquidity requirements	Non renewable
	Time of encumbrance	> 6 months <= 9 months

s010 r630 c010	Metric	Carrying amount [mi]
	Base	Stable assets
	Main category	Loans and advances
	Counterparty sector	Financial corporations
	Deducted from own funds	False
	Encumbrance	Encumbered
	Residual maturity	<= 3 months
	Specific liquidity requirements	Non renewable
	Time of encumbrance	> 9 months <= 12 months

s010 r630 c020	Metric	Carrying amount [mi]
	Base	Stable assets
	Main category	Loans and advances
	Counterparty sector	Financial corporations
	Deducted from own funds	False

s010 r630 c020	Encumbrance	Encumbered
	Residual maturity	> 3 months <= 6 months
	Specific liquidity requirements	Non renewable
	Time of encumbrance	> 9 months <= 12 months
s010 r630 c030	Metric	Carrying amount [mi]
	Base	Stable assets
	Main category	Loans and advances
	Counterparty sector	Financial corporations
	Deducted from own funds	False
	Encumbrance	Encumbered
	Residual maturity	> 6 months <= 9 months
	Specific liquidity requirements	Non renewable
	Time of encumbrance	> 9 months <= 12 months
s010 r630 c040	Metric	Carrying amount [mi]
	Base	Stable assets
	Main category	Loans and advances
	Counterparty sector	Financial corporations
	Deducted from own funds	False
	Encumbrance	Encumbered
	Residual maturity	> 9 months <= 12 months
	Specific liquidity requirements	Non renewable
	Time of encumbrance	> 9 months <= 12 months
s010 r630 c050	Metric	Carrying amount [mi]
	Base	Stable assets
	Main category	Loans and advances
	Counterparty sector	Financial corporations
	Deducted from own funds	False
	Encumbrance	Encumbered
	Residual maturity	> 12 months
	Specific liquidity requirements	Non renewable
	Time of encumbrance	> 9 months <= 12 months
s010 r640 c010	Metric	Carrying amount [mi]
	Base	Stable assets
	Main category	Loans and advances
	Counterparty sector	Financial corporations
	Deducted from own funds	False
	Encumbrance	Encumbered
	Residual maturity	<= 3 months
	Specific liquidity requirements	Non renewable
	Time of encumbrance	> 12 months
s010 r640 c020	Metric	Carrying amount [mi]
	Base	Stable assets
	Main category	Loans and advances

s010 r640 c020	Counterparty sector	Financial corporations
	Deducted from own funds	False
	Encumbrance	Encumbered
	Residual maturity	> 3 months <= 6 months
	Specific liquidity requirements	Non renewable
	Time of encumbrance	> 12 months
s010 r640 c030	Metric	Carrying amount [mi]
	Base	Stable assets
	Main category	Loans and advances
	Counterparty sector	Financial corporations
	Deducted from own funds	False
	Encumbrance	Encumbered
	Residual maturity	> 6 months <= 9 months
	Specific liquidity requirements	Non renewable
	Time of encumbrance	> 12 months
s010 r640 c040	Metric	Carrying amount [mi]
	Base	Stable assets
	Main category	Loans and advances
	Counterparty sector	Financial corporations
	Deducted from own funds	False
	Encumbrance	Encumbered
	Residual maturity	> 9 months <= 12 months
	Specific liquidity requirements	Non renewable
	Time of encumbrance	> 12 months
s010 r640 c050	Metric	Carrying amount [mi]
	Base	Stable assets
	Main category	Loans and advances
	Counterparty sector	Financial corporations
	Deducted from own funds	False
	Encumbrance	Encumbered
	Residual maturity	> 12 months
	Specific liquidity requirements	Non renewable
	Time of encumbrance	> 12 months
s010 r650 c010	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Derivatives
	Deducted from own funds	False
	Residual maturity	<= 3 months
	Specific liquidity requirements	Derivatives payables
s010 r650 c020	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Derivatives
	Deducted from own funds	False

s010 r650 c020	Residual maturity	> 3 months <= 6 months
	Specific liquidity requirements	Derivatives payables

s010 r650 c030	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Derivatives
	Deducted from own funds	False
	Residual maturity	> 6 months <= 9 months
	Specific liquidity requirements	Derivatives payables

s010 r650 c040	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Derivatives
	Deducted from own funds	False
	Residual maturity	> 9 months <= 12 months
	Specific liquidity requirements	Derivatives payables

s010 r650 c050	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Derivatives
	Deducted from own funds	False
	Residual maturity	> 12 months
	Specific liquidity requirements	Derivatives payables

s010 r660 c010	Metric	Carrying amount [mi]
	Base	Stable assets
	Main category	Assets other than Cash on hand, derivatives, debt securities, equity instruments, loans and advances and precious metals
	Deducted from own funds	False
	Residual maturity	<= 3 months

s010 r660 c020	Metric	Carrying amount [mi]
	Base	Stable assets
	Main category	Assets other than Cash on hand, derivatives, debt securities, equity instruments, loans and advances and precious metals
	Deducted from own funds	False
	Residual maturity	> 3 months <= 6 months

s010 r660 c030	Metric	Carrying amount [mi]
	Base	Stable assets
	Main category	Assets other than Cash on hand, derivatives, debt securities, equity instruments, loans and advances and precious metals
	Deducted from own funds	False
	Residual maturity	> 6 months <= 9 months

s010 r660 c040	Metric	Carrying amount [mi]
	Base	Stable assets
	Main category	Assets other than Cash on hand, derivatives, debt securities, equity instruments, loans and advances and precious metals
	Deducted from own funds	False
	Residual maturity	> 9 months <= 12 months

s010 r660 c050	Metric	Carrying amount [mi]
	Base	Stable assets
	Main category	Assets other than Cash on hand, derivatives, debt securities, equity instruments, loans and advances and precious metals

s010 r660 c050	Deducted from own funds	False
	Residual maturity	> 12 months
s010 r670 c010	Metric	Carrying amount [mi]
	Base	Stable assets
	Main category	All assets
	Deducted from own funds	True
	General liquidity requirements	Not requiring stable funding
	Residual maturity	<= 3 months
s010 r670 c020	Metric	Carrying amount [mi]
	Base	Stable assets
	Main category	All assets
	Deducted from own funds	True
	General liquidity requirements	Not requiring stable funding
	Residual maturity	> 3 months <= 6 months
s010 r670 c030	Metric	Carrying amount [mi]
	Base	Stable assets
	Main category	All assets
	Deducted from own funds	True
	General liquidity requirements	Not requiring stable funding
	Residual maturity	> 6 months <= 9 months
s010 r670 c040	Metric	Carrying amount [mi]
	Base	Stable assets
	Main category	All assets
	Deducted from own funds	True
	General liquidity requirements	Not requiring stable funding
	Residual maturity	> 9 months <= 12 months
s010 r670 c050	Metric	Carrying amount [mi]
	Base	Stable assets
	Main category	All assets
	Deducted from own funds	True
	General liquidity requirements	Not requiring stable funding
	Residual maturity	> 12 months
s010 r680 c010	Metric	Nominal amount [mi]
	Base	Stable assets
	Main category	Off-balance sheet items "medium risk" and "medium/low" risk. Loan commitments given
	Deducted from own funds	False
	Residual maturity	<= 3 months
s020 r020 c010	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Equity Instruments, debt securities
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Unencumbered

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s020 r020 c010	General liquidity requirements	Do not meet the requirements of Article 404
	Residual maturity	<= 3 months

s020 r020 c020	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Equity Instruments, debt securities
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Unencumbered
	General liquidity requirements	Do not meet the requirements of Article 404
	Residual maturity	> 3 months <= 6 months

s020 r020 c030	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Equity Instruments, debt securities
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Unencumbered
	General liquidity requirements	Do not meet the requirements of Article 404
	Residual maturity	> 6 months <= 9 months

s020 r020 c040	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Equity Instruments, debt securities
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Unencumbered
	General liquidity requirements	Do not meet the requirements of Article 404
	Residual maturity	> 9 months <= 12 months

s020 r020 c050	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Equity Instruments, debt securities
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Unencumbered
	General liquidity requirements	Do not meet the requirements of Article 404
	Residual maturity	> 12 months

s020 r030 c010	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Equity Instruments, debt securities
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Do not meet the requirements of Article 404
	Residual maturity	<= 3 months
	Time of encumbrance	<= 3 months

s020 r030 c020	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Equity Instruments, debt securities
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Do not meet the requirements of Article 404
	Residual maturity	> 3 months <= 6 months
	Time of encumbrance	<= 3 months
s020 r030 c030	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Equity Instruments, debt securities
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Do not meet the requirements of Article 404
	Residual maturity	> 6 months <= 9 months
	Time of encumbrance	<= 3 months
s020 r030 c040	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Equity Instruments, debt securities
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Do not meet the requirements of Article 404
	Residual maturity	> 9 months <= 12 months
	Time of encumbrance	<= 3 months
s020 r030 c050	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Equity Instruments, debt securities
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Do not meet the requirements of Article 404
	Residual maturity	> 12 months
	Time of encumbrance	<= 3 months
s020 r040 c010	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Equity Instruments, debt securities
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Do not meet the requirements of Article 404
	Residual maturity	<= 3 months

s020 r040 c010	Time of encumbrance	> 3 months <= 6 months
s020 r040 c020	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Equity Instruments, debt securities
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Do not meet the requirements of Article 404
	Residual maturity	> 3 months <= 6 months
	Time of encumbrance	> 3 months <= 6 months
s020 r040 c030	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Equity Instruments, debt securities
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Do not meet the requirements of Article 404
	Residual maturity	> 6 months <= 9 months
	Time of encumbrance	> 3 months <= 6 months
s020 r040 c040	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Equity Instruments, debt securities
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Do not meet the requirements of Article 404
	Residual maturity	> 9 months <= 12 months
	Time of encumbrance	> 3 months <= 6 months
s020 r040 c050	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Equity Instruments, debt securities
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Do not meet the requirements of Article 404
	Residual maturity	> 12 months
	Time of encumbrance	> 3 months <= 6 months
s020 r050 c010	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Equity Instruments, debt securities
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered

s020 r050 c010	General liquidity requirements	Do not meet the requirements of Article 404
	Residual maturity	<= 3 months
	Time of encumbrance	> 6 months <= 9 months

s020 r050 c020	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Equity Instruments, debt securities
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Do not meet the requirements of Article 404
	Residual maturity	> 3 months <= 6 months
	Time of encumbrance	> 6 months <= 9 months

s020 r050 c030	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Equity Instruments, debt securities
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Do not meet the requirements of Article 404
	Residual maturity	> 6 months <= 9 months
	Time of encumbrance	> 6 months <= 9 months

s020 r050 c040	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Equity Instruments, debt securities
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Do not meet the requirements of Article 404
	Residual maturity	> 9 months <= 12 months
	Time of encumbrance	> 6 months <= 9 months

s020 r050 c050	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Equity Instruments, debt securities
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Do not meet the requirements of Article 404
	Residual maturity	> 12 months
	Time of encumbrance	> 6 months <= 9 months

s020 r060 c010	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Equity Instruments, debt securities
	Currency of the exposure	<Key value>

s020 r060 c010	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Do not meet the requirements of Article 404
	Residual maturity	<= 3 months
	Time of encumbrance	> 9 months <= 12 months
s020 r060 c020	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Equity Instruments, debt securities
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Do not meet the requirements of Article 404
	Residual maturity	> 3 months <= 6 months
	Time of encumbrance	> 9 months <= 12 months
s020 r060 c030	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Equity Instruments, debt securities
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Do not meet the requirements of Article 404
	Residual maturity	> 6 months <= 9 months
	Time of encumbrance	> 9 months <= 12 months
s020 r060 c040	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Equity Instruments, debt securities
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Do not meet the requirements of Article 404
	Residual maturity	> 9 months <= 12 months
	Time of encumbrance	> 9 months <= 12 months
s020 r060 c050	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Equity Instruments, debt securities
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Do not meet the requirements of Article 404
	Residual maturity	> 12 months
	Time of encumbrance	> 9 months <= 12 months
s020 r070 c010	Metric	Fair value [mi]
	Base	Stable assets

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s020 r070 c010	Main category	Equity Instruments, debt securities
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Do not meet the requirements of Article 404
	Residual maturity	<= 3 months
	Time of encumbrance	> 12 months
s020 r070 c020	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Equity Instruments, debt securities
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Do not meet the requirements of Article 404
	Residual maturity	> 3 months <= 6 months
	Time of encumbrance	> 12 months
s020 r070 c030	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Equity Instruments, debt securities
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Do not meet the requirements of Article 404
	Residual maturity	> 6 months <= 9 months
	Time of encumbrance	> 12 months
s020 r070 c040	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Equity Instruments, debt securities
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Do not meet the requirements of Article 404
	Residual maturity	> 9 months <= 12 months
	Time of encumbrance	> 12 months
s020 r070 c050	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Equity Instruments, debt securities
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Do not meet the requirements of Article 404
	Residual maturity	> 12 months
	Time of encumbrance	> 12 months

s020 r090 c050	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Equity instruments
	Counterparty sector	Non-financial corporations
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Unencumbered
	Residual maturity	> 12 months
	Type of market	Listed on a major index in a recognised exchange
s020 r100 c050	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Equity instruments
	Counterparty sector	Non-financial corporations
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	Residual maturity	> 12 months
	Time of encumbrance	<= 3 months
	Type of market	Listed on a major index in a recognised exchange
s020 r110 c050	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Equity instruments
	Counterparty sector	Non-financial corporations
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	Residual maturity	> 12 months
	Time of encumbrance	> 3 months <= 6 months
	Type of market	Listed on a major index in a recognised exchange
s020 r120 c050	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Equity instruments
	Counterparty sector	Non-financial corporations
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	Residual maturity	> 12 months
	Time of encumbrance	> 6 months <= 9 months
	Type of market	Listed on a major index in a recognised exchange
s020 r130 c050	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Equity instruments
	Counterparty sector	Non-financial corporations
	Currency of the exposure	<Key value>

s020 r130 c050	Deducted from own funds	False
	Encumbrance	Encumbered
	Residual maturity	> 12 months
	Time of encumbrance	> 9 months <= 12 months
	Type of market	Listed on a major index in a recognised exchange
s020 r140 c050	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Equity instruments
	Counterparty sector	Non-financial corporations
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	Residual maturity	> 12 months
	Time of encumbrance	> 12 months
	Type of market	Listed on a major index in a recognised exchange
s020 r160 c050	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Equity instruments
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Unencumbered
	General liquidity requirements	Not referred to in article 415 (a), (b), ©
	Residual maturity	> 12 months
s020 r170 c050	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Equity instruments
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Not referred to in article 415 (a), (b), ©
	Residual maturity	> 12 months
	Time of encumbrance	<= 3 months
s020 r180 c050	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Equity instruments
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Not referred to in article 415 (a), (b), ©
	Residual maturity	> 12 months
	Time of encumbrance	> 3 months <= 6 months
s020 r190 c050	Metric	Fair value [mi]
	Base	Stable assets

s020 r190 c050	Main category	Equity instruments
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Not referred to in article 415 (a), (b), ©
	Residual maturity	> 12 months
	Time of encumbrance	> 6 months <= 9 months
s020 r200 c050	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Equity instruments
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Not referred to in article 415 (a), (b), ©
	Residual maturity	> 12 months
	Time of encumbrance	> 9 months <= 12 months
s020 r210 c050	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Equity instruments
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	General liquidity requirements	Not referred to in article 415 (a), (b), ©
	Residual maturity	> 12 months
	Time of encumbrance	> 12 months
s020 r230 c010	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Gold
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Unencumbered
	Residual maturity	<= 3 months
s020 r230 c020	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Gold
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Unencumbered
	Residual maturity	> 3 months <= 6 months
s020 r230 c030	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Gold
	Currency of the exposure	<Key value>

s020 r230 c030	Deducted from own funds	False
	Encumbrance	Unencumbered
	Residual maturity	> 6 months <= 9 months
s020 r230 c040	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Gold
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Unencumbered
	Residual maturity	> 9 months <= 12 months
s020 r230 c050	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Gold
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Unencumbered
	Residual maturity	> 12 months
s020 r240 c010	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Gold
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	Residual maturity	<= 3 months
	Time of encumbrance	<= 3 months
s020 r240 c020	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Gold
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	Residual maturity	> 3 months <= 6 months
	Time of encumbrance	<= 3 months
s020 r240 c030	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Gold
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	Residual maturity	> 6 months <= 9 months
	Time of encumbrance	<= 3 months
s020 r240 c040	Metric	Fair value [mi]
	Base	Stable assets

s020 r240 c040	Main category	Gold
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	Residual maturity	> 9 months <= 12 months
	Time of encumbrance	<= 3 months

s020 r240 c050	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Gold
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	Residual maturity	> 12 months
	Time of encumbrance	<= 3 months

s020 r250 c010	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Gold
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	Residual maturity	<= 3 months
	Time of encumbrance	> 3 months <= 6 months

s020 r250 c020	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Gold
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	Residual maturity	> 3 months <= 6 months
	Time of encumbrance	> 3 months <= 6 months

s020 r250 c030	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Gold
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	Residual maturity	> 6 months <= 9 months
	Time of encumbrance	> 3 months <= 6 months

s020 r250 c040	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Gold
	Currency of the exposure	<Key value>
	Deducted from own funds	False

s020 r250 c040	Encumbrance	Encumbered
	Residual maturity	> 9 months <= 12 months
	Time of encumbrance	> 3 months <= 6 months

s020 r250 c050	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Gold
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	Residual maturity	> 12 months
	Time of encumbrance	> 3 months <= 6 months

s020 r260 c010	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Gold
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	Residual maturity	<= 3 months
	Time of encumbrance	> 6 months <= 9 months

s020 r260 c020	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Gold
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	Residual maturity	> 3 months <= 6 months
	Time of encumbrance	> 6 months <= 9 months

s020 r260 c030	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Gold
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	Residual maturity	> 6 months <= 9 months
	Time of encumbrance	> 6 months <= 9 months

s020 r260 c040	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Gold
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	Residual maturity	> 9 months <= 12 months
	Time of encumbrance	> 6 months <= 9 months

s020 r260 c050	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Gold
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	Residual maturity	> 12 months
	Time of encumbrance	> 6 months <= 9 months
s020 r270 c010	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Gold
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	Residual maturity	<= 3 months
	Time of encumbrance	> 9 months <= 12 months
s020 r270 c020	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Gold
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	Residual maturity	> 3 months <= 6 months
	Time of encumbrance	> 9 months <= 12 months
s020 r270 c030	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Gold
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	Residual maturity	> 6 months <= 9 months
	Time of encumbrance	> 9 months <= 12 months
s020 r270 c040	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Gold
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	Residual maturity	> 9 months <= 12 months
	Time of encumbrance	> 9 months <= 12 months
s020 r270 c050	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Gold

s020 r270 c050	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	Residual maturity	> 12 months
	Time of encumbrance	> 9 months <= 12 months
s020 r280 c010	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Gold
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	Residual maturity	<= 3 months
	Time of encumbrance	> 12 months
s020 r280 c020	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Gold
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	Residual maturity	> 3 months <= 6 months
	Time of encumbrance	> 12 months
s020 r280 c030	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Gold
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	Residual maturity	> 6 months <= 9 months
	Time of encumbrance	> 12 months
s020 r280 c040	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Gold
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	Residual maturity	> 9 months <= 12 months
	Time of encumbrance	> 12 months
s020 r280 c050	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Gold
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered

| s020 r280 c050 | Residual maturity | > 12 months |
| | Time of encumbrance | > 12 months |

s020 r300 c010	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Precious metals other than gold
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Unencumbered
	Residual maturity	<= 3 months

s020 r300 c020	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Precious metals other than gold
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Unencumbered
	Residual maturity	> 3 months <= 6 months

s020 r300 c030	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Precious metals other than gold
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Unencumbered
	Residual maturity	> 6 months <= 9 months

s020 r300 c040	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Precious metals other than gold
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Unencumbered
	Residual maturity	> 9 months <= 12 months

s020 r300 c050	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Precious metals other than gold
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Unencumbered
	Residual maturity	> 12 months

s020 r310 c010	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Precious metals other than gold
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered

s020 r310 c010	Residual maturity	<= 3 months	
	Time of encumbrance	<= 3 months	
s020 r310 c020	Metric	Fair value [mi]	
	Base	Stable assets	
	Main category	Precious metals other than gold	
	Currency of the exposure	<Key value>	
	Deducted from own funds	False	
	Encumbrance	Encumbered	
	Residual maturity	> 3 months <= 6 months	
	Time of encumbrance	<= 3 months	
s020 r310 c030	Metric	Fair value [mi]	
	Base	Stable assets	
	Main category	Precious metals other than gold	
	Currency of the exposure	<Key value>	
	Deducted from own funds	False	
	Encumbrance	Encumbered	
	Residual maturity	> 6 months <= 9 months	
	Time of encumbrance	<= 3 months	
s020 r310 c040	Metric	Fair value [mi]	
	Base	Stable assets	
	Main category	Precious metals other than gold	
	Currency of the exposure	<Key value>	
	Deducted from own funds	False	
	Encumbrance	Encumbered	
	Residual maturity	> 9 months <= 12 months	
	Time of encumbrance	<= 3 months	
s020 r310 c050	Metric	Fair value [mi]	
	Base	Stable assets	
	Main category	Precious metals other than gold	
	Currency of the exposure	<Key value>	
	Deducted from own funds	False	
	Encumbrance	Encumbered	
	Residual maturity	> 12 months	
	Time of encumbrance	<= 3 months	
s020 r320 c010	Metric	Fair value [mi]	
	Base	Stable assets	
	Main category	Precious metals other than gold	
	Currency of the exposure	<Key value>	
	Deducted from own funds	False	
	Encumbrance	Encumbered	
	Residual maturity	<= 3 months	
	Time of encumbrance	> 3 months <= 6 months	
s020 r320 c020	Metric	Fair value [mi]	

s020 r320 c020		
	Base	Stable assets
	Main category	Precious metals other than gold
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	Residual maturity	> 3 months <= 6 months
	Time of encumbrance	> 3 months <= 6 months

s020 r320 c030		
	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Precious metals other than gold
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	Residual maturity	> 6 months <= 9 months
	Time of encumbrance	> 3 months <= 6 months

s020 r320 c040		
	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Precious metals other than gold
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	Residual maturity	> 9 months <= 12 months
	Time of encumbrance	> 3 months <= 6 months

s020 r320 c050		
	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Precious metals other than gold
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	Residual maturity	> 12 months
	Time of encumbrance	> 3 months <= 6 months

s020 r330 c010		
	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Precious metals other than gold
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	Residual maturity	<= 3 months
	Time of encumbrance	> 6 months <= 9 months

s020 r330 c020		
	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Precious metals other than gold
	Currency of the exposure	<Key value>

s020 r330 c020	Deducted from own funds	False
	Encumbrance	Encumbered
	Residual maturity	> 3 months <= 6 months
	Time of encumbrance	> 6 months <= 9 months
s020 r330 c030	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Precious metals other than gold
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	Residual maturity	> 6 months <= 9 months
	Time of encumbrance	> 6 months <= 9 months
s020 r330 c040	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Precious metals other than gold
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	Residual maturity	> 9 months <= 12 months
	Time of encumbrance	> 6 months <= 9 months
s020 r330 c050	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Precious metals other than gold
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	Residual maturity	> 12 months
	Time of encumbrance	> 6 months <= 9 months
s020 r340 c010	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Precious metals other than gold
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	Residual maturity	<= 3 months
	Time of encumbrance	> 9 months <= 12 months
s020 r340 c020	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Precious metals other than gold
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	Residual maturity	> 3 months <= 6 months

s020 r340 c020	Time of encumbrance	> 9 months <= 12 months	
s020 r340 c030	Metric	Fair value [mi]	
	Base	Stable assets	
	Main category	Precious metals other than gold	
	Currency of the exposure	<Key value>	
	Deducted from own funds	False	
	Encumbrance	Encumbered	
	Residual maturity	> 6 months <= 9 months	
	Time of encumbrance	> 9 months <= 12 months	
s020 r340 c040	Metric	Fair value [mi]	
	Base	Stable assets	
	Main category	Precious metals other than gold	
	Currency of the exposure	<Key value>	
	Deducted from own funds	False	
	Encumbrance	Encumbered	
	Residual maturity	> 9 months <= 12 months	
	Time of encumbrance	> 9 months <= 12 months	
s020 r340 c050	Metric	Fair value [mi]	
	Base	Stable assets	
	Main category	Precious metals other than gold	
	Currency of the exposure	<Key value>	
	Deducted from own funds	False	
	Encumbrance	Encumbered	
	Residual maturity	> 12 months	
	Time of encumbrance	> 9 months <= 12 months	
s020 r350 c010	Metric	Fair value [mi]	
	Base	Stable assets	
	Main category	Precious metals other than gold	
	Currency of the exposure	<Key value>	
	Deducted from own funds	False	
	Encumbrance	Encumbered	
	Residual maturity	<= 3 months	
	Time of encumbrance	> 12 months	
s020 r350 c020	Metric	Fair value [mi]	
	Base	Stable assets	
	Main category	Precious metals other than gold	
	Currency of the exposure	<Key value>	
	Deducted from own funds	False	
	Encumbrance	Encumbered	
	Residual maturity	> 3 months <= 6 months	
	Time of encumbrance	> 12 months	
s020 r350 c030	Metric	Fair value [mi]	
	Base	Stable assets	

s020 r350 c030	Main category	Precious metals other than gold
	Currency of the exposure	\<Key value\>
	Deducted from own funds	False
	Encumbrance	Encumbered
	Residual maturity	> 6 months <= 9 months
	Time of encumbrance	> 12 months
s020 r350 c040	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Precious metals other than gold
	Currency of the exposure	\<Key value\>
	Deducted from own funds	False
	Encumbrance	Encumbered
	Residual maturity	> 9 months <= 12 months
	Time of encumbrance	> 12 months
s020 r350 c050	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Precious metals other than gold
	Currency of the exposure	\<Key value\>
	Deducted from own funds	False
	Encumbrance	Encumbered
	Residual maturity	> 12 months
	Time of encumbrance	> 12 months
s020 r380 c010	Metric	Carrying amount [mi]
	Base	Stable assets
	Main category	Loans and advances
	Counterparty sector	Retail
	Currency of the exposure	\<Key value\>
	Deducted from own funds	False
	Encumbrance	Unencumbered
	Residual maturity	<= 3 months
	Specific liquidity requirements	Non renewable
s020 r380 c020	Metric	Carrying amount [mi]
	Base	Stable assets
	Main category	Loans and advances
	Counterparty sector	Retail
	Currency of the exposure	\<Key value\>
	Deducted from own funds	False
	Encumbrance	Unencumbered
	Residual maturity	> 3 months <= 6 months
	Specific liquidity requirements	Non renewable
s020 r380 c030	Metric	Carrying amount [mi]
	Base	Stable assets
	Main category	Loans and advances

s020 r380 c030	Counterparty sector	Retail
	Currency of the exposure	\<Key value\>
	Deducted from own funds	False
	Encumbrance	Unencumbered
	Residual maturity	> 6 months <= 9 months
	Specific liquidity requirements	Non renewable
s020 r380 c040	Metric	Carrying amount [mi]
	Base	Stable assets
	Main category	Loans and advances
	Counterparty sector	Retail
	Currency of the exposure	\<Key value\>
	Deducted from own funds	False
	Encumbrance	Unencumbered
	Residual maturity	> 9 months <= 12 months
	Specific liquidity requirements	Non renewable
s020 r380 c050	Metric	Carrying amount [mi]
	Base	Stable assets
	Main category	Loans and advances
	Counterparty sector	Retail
	Currency of the exposure	\<Key value\>
	Deducted from own funds	False
	Encumbrance	Unencumbered
	Residual maturity	> 12 months
	Specific liquidity requirements	Non renewable
s020 r390 c010	Metric	Carrying amount [mi]
	Base	Stable assets
	Main category	Loans and advances
	Counterparty sector	Retail
	Currency of the exposure	\<Key value\>
	Deducted from own funds	False
	Encumbrance	Encumbered
	Residual maturity	<= 3 months
	Specific liquidity requirements	Non renewable
	Time of encumbrance	<= 3 months
s020 r390 c020	Metric	Carrying amount [mi]
	Base	Stable assets
	Main category	Loans and advances
	Counterparty sector	Retail
	Currency of the exposure	\<Key value\>
	Deducted from own funds	False
	Encumbrance	Encumbered
	Residual maturity	> 3 months <= 6 months
	Specific liquidity requirements	Non renewable
	Time of encumbrance	<= 3 months

s020 r390 c030

Metric	Carrying amount [mi]
Base	Stable assets
Main category	Loans and advances
Counterparty sector	Retail
Currency of the exposure	<Key value>
Deducted from own funds	False
Encumbrance	Encumbered
Residual maturity	> 6 months <= 9 months
Specific liquidity requirements	Non renewable
Time of encumbrance	<= 3 months

s020 r390 c040

Metric	Carrying amount [mi]
Base	Stable assets
Main category	Loans and advances
Counterparty sector	Retail
Currency of the exposure	<Key value>
Deducted from own funds	False
Encumbrance	Encumbered
Residual maturity	> 9 months <= 12 months
Specific liquidity requirements	Non renewable
Time of encumbrance	<= 3 months

s020 r390 c050

Metric	Carrying amount [mi]
Base	Stable assets
Main category	Loans and advances
Counterparty sector	Retail
Currency of the exposure	<Key value>
Deducted from own funds	False
Encumbrance	Encumbered
Residual maturity	> 12 months
Specific liquidity requirements	Non renewable
Time of encumbrance	<= 3 months

s020 r400 c010

Metric	Carrying amount [mi]
Base	Stable assets
Main category	Loans and advances
Counterparty sector	Retail
Currency of the exposure	<Key value>
Deducted from own funds	False
Encumbrance	Encumbered
Residual maturity	<= 3 months
Specific liquidity requirements	Non renewable
Time of encumbrance	> 3 months <= 6 months

s020 r400 c020

Metric	Carrying amount [mi]
Base	Stable assets
Main category	Loans and advances

s020 r400 c020	Counterparty sector	Retail
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	Residual maturity	> 3 months <= 6 months
	Specific liquidity requirements	Non renewable
	Time of encumbrance	> 3 months <= 6 months
s020 r400 c030	Metric	Carrying amount [mi]
	Base	Stable assets
	Main category	Loans and advances
	Counterparty sector	Retail
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	Residual maturity	> 6 months <= 9 months
	Specific liquidity requirements	Non renewable
	Time of encumbrance	> 3 months <= 6 months
s020 r400 c040	Metric	Carrying amount [mi]
	Base	Stable assets
	Main category	Loans and advances
	Counterparty sector	Retail
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	Residual maturity	> 9 months <= 12 months
	Specific liquidity requirements	Non renewable
	Time of encumbrance	> 3 months <= 6 months
s020 r400 c050	Metric	Carrying amount [mi]
	Base	Stable assets
	Main category	Loans and advances
	Counterparty sector	Retail
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	Residual maturity	> 12 months
	Specific liquidity requirements	Non renewable
	Time of encumbrance	> 3 months <= 6 months
s020 r410 c010	Metric	Carrying amount [mi]
	Base	Stable assets
	Main category	Loans and advances
	Counterparty sector	Retail
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered

s020 r410 c010	Residual maturity	<= 3 months
	Specific liquidity requirements	Non renewable
	Time of encumbrance	> 6 months <= 9 months

s020 r410 c020	Metric	Carrying amount [mi]
	Base	Stable assets
	Main category	Loans and advances
	Counterparty sector	Retail
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	Residual maturity	> 3 months <= 6 months
	Specific liquidity requirements	Non renewable
	Time of encumbrance	> 6 months <= 9 months

s020 r410 c030	Metric	Carrying amount [mi]
	Base	Stable assets
	Main category	Loans and advances
	Counterparty sector	Retail
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	Residual maturity	> 6 months <= 9 months
	Specific liquidity requirements	Non renewable
	Time of encumbrance	> 6 months <= 9 months

s020 r410 c040	Metric	Carrying amount [mi]
	Base	Stable assets
	Main category	Loans and advances
	Counterparty sector	Retail
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	Residual maturity	> 9 months <= 12 months
	Specific liquidity requirements	Non renewable
	Time of encumbrance	> 6 months <= 9 months

s020 r410 c050	Metric	Carrying amount [mi]
	Base	Stable assets
	Main category	Loans and advances
	Counterparty sector	Retail
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	Residual maturity	> 12 months
	Specific liquidity requirements	Non renewable
	Time of encumbrance	> 6 months <= 9 months

s020 r420 c010		
	Metric	Carrying amount [mi]
	Base	Stable assets
	Main category	Loans and advances
	Counterparty sector	Retail
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	Residual maturity	<= 3 months
	Specific liquidity requirements	Non renewable
	Time of encumbrance	> 9 months <= 12 months
s020 r420 c020		
	Metric	Carrying amount [mi]
	Base	Stable assets
	Main category	Loans and advances
	Counterparty sector	Retail
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	Residual maturity	> 3 months <= 6 months
	Specific liquidity requirements	Non renewable
	Time of encumbrance	> 9 months <= 12 months
s020 r420 c030		
	Metric	Carrying amount [mi]
	Base	Stable assets
	Main category	Loans and advances
	Counterparty sector	Retail
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	Residual maturity	> 6 months <= 9 months
	Specific liquidity requirements	Non renewable
	Time of encumbrance	> 9 months <= 12 months
s020 r420 c040		
	Metric	Carrying amount [mi]
	Base	Stable assets
	Main category	Loans and advances
	Counterparty sector	Retail
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	Residual maturity	> 9 months <= 12 months
	Specific liquidity requirements	Non renewable
	Time of encumbrance	> 9 months <= 12 months
s020 r420 c050		
	Metric	Carrying amount [mi]
	Base	Stable assets
	Main category	Loans and advances
	Counterparty sector	Retail

s020 r420 c050		
	Currency of the exposure	\<Key value\>
	Deducted from own funds	False
	Encumbrance	Encumbered
	Residual maturity	> 12 months
	Specific liquidity requirements	Non renewable
	Time of encumbrance	> 9 months <= 12 months

s020 r430 c010		
	Metric	Carrying amount [mi]
	Base	Stable assets
	Main category	Loans and advances
	Counterparty sector	Retail
	Currency of the exposure	\<Key value\>
	Deducted from own funds	False
	Encumbrance	Encumbered
	Residual maturity	<= 3 months
	Specific liquidity requirements	Non renewable
	Time of encumbrance	> 12 months

s020 r430 c020		
	Metric	Carrying amount [mi]
	Base	Stable assets
	Main category	Loans and advances
	Counterparty sector	Retail
	Currency of the exposure	\<Key value\>
	Deducted from own funds	False
	Encumbrance	Encumbered
	Residual maturity	> 3 months <= 6 months
	Specific liquidity requirements	Non renewable
	Time of encumbrance	> 12 months

s020 r430 c030		
	Metric	Carrying amount [mi]
	Base	Stable assets
	Main category	Loans and advances
	Counterparty sector	Retail
	Currency of the exposure	\<Key value\>
	Deducted from own funds	False
	Encumbrance	Encumbered
	Residual maturity	> 6 months <= 9 months
	Specific liquidity requirements	Non renewable
	Time of encumbrance	> 12 months

s020 r430 c040		
	Metric	Carrying amount [mi]
	Base	Stable assets
	Main category	Loans and advances
	Counterparty sector	Retail
	Currency of the exposure	\<Key value\>
	Deducted from own funds	False
	Encumbrance	Encumbered
	Residual maturity	> 9 months <= 12 months

s020 r430 c040	Specific liquidity requirements	Non renewable
	Time of encumbrance	> 12 months
s020 r430 c050	Metric	Carrying amount [mi]
	Base	Stable assets
	Main category	Loans and advances
	Counterparty sector	Retail
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	Residual maturity	> 12 months
	Specific liquidity requirements	Non renewable
	Time of encumbrance	> 12 months
s020 r450 c010	Metric	Carrying amount [mi]
	Base	Stable assets
	Main category	Loans and advances
	Counterparty sector	Central governments, central banks, PSEs
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Unencumbered
	Residual maturity	<= 3 months
	Specific liquidity requirements	Non renewable
s020 r450 c020	Metric	Carrying amount [mi]
	Base	Stable assets
	Main category	Loans and advances
	Counterparty sector	Central governments, central banks, PSEs
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Unencumbered
	Residual maturity	> 3 months <= 6 months
	Specific liquidity requirements	Non renewable
s020 r450 c030	Metric	Carrying amount [mi]
	Base	Stable assets
	Main category	Loans and advances
	Counterparty sector	Central governments, central banks, PSEs
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Unencumbered
	Residual maturity	> 6 months <= 9 months
	Specific liquidity requirements	Non renewable
s020 r450 c040	Metric	Carrying amount [mi]
	Base	Stable assets
	Main category	Loans and advances
	Counterparty sector	Central governments, central banks, PSEs

s020 r450 c040	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Unencumbered
	Residual maturity	> 9 months <= 12 months
	Specific liquidity requirements	Non renewable
s020 r450 c050	Metric	Carrying amount [mi]
	Base	Stable assets
	Main category	Loans and advances
	Counterparty sector	Central governments, central banks, PSEs
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Unencumbered
	Residual maturity	> 12 months
	Specific liquidity requirements	Non renewable
s020 r460 c010	Metric	Carrying amount [mi]
	Base	Stable assets
	Main category	Loans and advances
	Counterparty sector	Central governments, central banks, PSEs
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	Residual maturity	<= 3 months
	Specific liquidity requirements	Non renewable
	Time of encumbrance	<= 3 months
s020 r460 c020	Metric	Carrying amount [mi]
	Base	Stable assets
	Main category	Loans and advances
	Counterparty sector	Central governments, central banks, PSEs
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	Residual maturity	> 3 months <= 6 months
	Specific liquidity requirements	Non renewable
	Time of encumbrance	<= 3 months
s020 r460 c030	Metric	Carrying amount [mi]
	Base	Stable assets
	Main category	Loans and advances
	Counterparty sector	Central governments, central banks, PSEs
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	Residual maturity	> 6 months <= 9 months
	Specific liquidity requirements	Non renewable
	Time of encumbrance	<= 3 months

s020 r460 c040	Metric	Carrying amount [mi]
	Base	Stable assets
	Main category	Loans and advances
	Counterparty sector	Central governments, central banks, PSEs
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	Residual maturity	> 9 months <= 12 months
	Specific liquidity requirements	Non renewable
	Time of encumbrance	<= 3 months

s020 r460 c050	Metric	Carrying amount [mi]
	Base	Stable assets
	Main category	Loans and advances
	Counterparty sector	Central governments, central banks, PSEs
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	Residual maturity	> 12 months
	Specific liquidity requirements	Non renewable
	Time of encumbrance	<= 3 months

s020 r470 c010	Metric	Carrying amount [mi]
	Base	Stable assets
	Main category	Loans and advances
	Counterparty sector	Central governments, central banks, PSEs
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	Residual maturity	<= 3 months
	Specific liquidity requirements	Non renewable
	Time of encumbrance	> 3 months <= 6 months

s020 r470 c020	Metric	Carrying amount [mi]
	Base	Stable assets
	Main category	Loans and advances
	Counterparty sector	Central governments, central banks, PSEs
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	Residual maturity	> 3 months <= 6 months
	Specific liquidity requirements	Non renewable
	Time of encumbrance	> 3 months <= 6 months

s020 r470 c030	Metric	Carrying amount [mi]
	Base	Stable assets
	Main category	Loans and advances

s020 r470 c030	Counterparty sector	Central governments, central banks, PSEs
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	Residual maturity	> 6 months <= 9 months
	Specific liquidity requirements	Non renewable
	Time of encumbrance	> 3 months <= 6 months
s020 r470 c040	Metric	Carrying amount [mi]
	Base	Stable assets
	Main category	Loans and advances
	Counterparty sector	Central governments, central banks, PSEs
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	Residual maturity	> 9 months <= 12 months
	Specific liquidity requirements	Non renewable
	Time of encumbrance	> 3 months <= 6 months
s020 r470 c050	Metric	Carrying amount [mi]
	Base	Stable assets
	Main category	Loans and advances
	Counterparty sector	Central governments, central banks, PSEs
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	Residual maturity	> 12 months
	Specific liquidity requirements	Non renewable
	Time of encumbrance	> 3 months <= 6 months
s020 r480 c010	Metric	Carrying amount [mi]
	Base	Stable assets
	Main category	Loans and advances
	Counterparty sector	Central governments, central banks, PSEs
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	Residual maturity	<= 3 months
	Specific liquidity requirements	Non renewable
	Time of encumbrance	> 6 months <= 9 months
s020 r480 c020	Metric	Carrying amount [mi]
	Base	Stable assets
	Main category	Loans and advances
	Counterparty sector	Central governments, central banks, PSEs
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered

s020 r480 c020	Residual maturity	> 3 months <= 6 months
	Specific liquidity requirements	Non renewable
	Time of encumbrance	> 6 months <= 9 months

s020 r480 c030	Metric	Carrying amount [mi]
	Base	Stable assets
	Main category	Loans and advances
	Counterparty sector	Central governments, central banks, PSEs
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	Residual maturity	> 6 months <= 9 months
	Specific liquidity requirements	Non renewable
	Time of encumbrance	> 6 months <= 9 months

s020 r480 c040	Metric	Carrying amount [mi]
	Base	Stable assets
	Main category	Loans and advances
	Counterparty sector	Central governments, central banks, PSEs
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	Residual maturity	> 9 months <= 12 months
	Specific liquidity requirements	Non renewable
	Time of encumbrance	> 6 months <= 9 months

s020 r480 c050	Metric	Carrying amount [mi]
	Base	Stable assets
	Main category	Loans and advances
	Counterparty sector	Central governments, central banks, PSEs
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	Residual maturity	> 12 months
	Specific liquidity requirements	Non renewable
	Time of encumbrance	> 6 months <= 9 months

s020 r490 c010	Metric	Carrying amount [mi]
	Base	Stable assets
	Main category	Loans and advances
	Counterparty sector	Central governments, central banks, PSEs
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	Residual maturity	<= 3 months
	Specific liquidity requirements	Non renewable
	Time of encumbrance	> 9 months <= 12 months

s020 r490 c020	Metric	Carrying amount [mi]
	Base	Stable assets
	Main category	Loans and advances
	Counterparty sector	Central governments, central banks, PSEs
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	Residual maturity	> 3 months <= 6 months
	Specific liquidity requirements	Non renewable
	Time of encumbrance	> 9 months <= 12 months
s020 r490 c030	Metric	Carrying amount [mi]
	Base	Stable assets
	Main category	Loans and advances
	Counterparty sector	Central governments, central banks, PSEs
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	Residual maturity	> 6 months <= 9 months
	Specific liquidity requirements	Non renewable
	Time of encumbrance	> 9 months <= 12 months
s020 r490 c040	Metric	Carrying amount [mi]
	Base	Stable assets
	Main category	Loans and advances
	Counterparty sector	Central governments, central banks, PSEs
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	Residual maturity	> 9 months <= 12 months
	Specific liquidity requirements	Non renewable
	Time of encumbrance	> 9 months <= 12 months
s020 r490 c050	Metric	Carrying amount [mi]
	Base	Stable assets
	Main category	Loans and advances
	Counterparty sector	Central governments, central banks, PSEs
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	Residual maturity	> 12 months
	Specific liquidity requirements	Non renewable
	Time of encumbrance	> 9 months <= 12 months
s020 r500 c010	Metric	Carrying amount [mi]
	Base	Stable assets
	Main category	Loans and advances
	Counterparty sector	Central governments, central banks, PSEs

s020 r500 c010	Currency of the exposure	\<Key value\>
	Deducted from own funds	False
	Encumbrance	Encumbered
	Residual maturity	<= 3 months
	Specific liquidity requirements	Non renewable
	Time of encumbrance	> 12 months
s020 r500 c020	Metric	Carrying amount [mi]
	Base	Stable assets
	Main category	Loans and advances
	Counterparty sector	Central governments, central banks, PSEs
	Currency of the exposure	\<Key value\>
	Deducted from own funds	False
	Encumbrance	Encumbered
	Residual maturity	> 3 months <= 6 months
	Specific liquidity requirements	Non renewable
	Time of encumbrance	> 12 months
s020 r500 c030	Metric	Carrying amount [mi]
	Base	Stable assets
	Main category	Loans and advances
	Counterparty sector	Central governments, central banks, PSEs
	Currency of the exposure	\<Key value\>
	Deducted from own funds	False
	Encumbrance	Encumbered
	Residual maturity	> 6 months <= 9 months
	Specific liquidity requirements	Non renewable
	Time of encumbrance	> 12 months
s020 r500 c040	Metric	Carrying amount [mi]
	Base	Stable assets
	Main category	Loans and advances
	Counterparty sector	Central governments, central banks, PSEs
	Currency of the exposure	\<Key value\>
	Deducted from own funds	False
	Encumbrance	Encumbered
	Residual maturity	> 9 months <= 12 months
	Specific liquidity requirements	Non renewable
	Time of encumbrance	> 12 months
s020 r500 c050	Metric	Carrying amount [mi]
	Base	Stable assets
	Main category	Loans and advances
	Counterparty sector	Central governments, central banks, PSEs
	Currency of the exposure	\<Key value\>
	Deducted from own funds	False
	Encumbrance	Encumbered
	Residual maturity	> 12 months

| s020 r500 c050 | Specific liquidity requirements | Non renewable |
| | Time of encumbrance | > 12 months |

s020 r520 c010	Metric	Carrying amount [mi]
	Base	Stable assets
	Main category	Loans and advances
	Counterparty sector	Counterparties other than central governments, central banks, PSEs, retail and financial corporations
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Unencumbered
	Residual maturity	<= 3 months
	Specific liquidity requirements	Non renewable

s020 r520 c020	Metric	Carrying amount [mi]
	Base	Stable assets
	Main category	Loans and advances
	Counterparty sector	Counterparties other than central governments, central banks, PSEs, retail and financial corporations
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Unencumbered
	Residual maturity	> 3 months <= 6 months
	Specific liquidity requirements	Non renewable

s020 r520 c030	Metric	Carrying amount [mi]
	Base	Stable assets
	Main category	Loans and advances
	Counterparty sector	Counterparties other than central governments, central banks, PSEs, retail and financial corporations
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Unencumbered
	Residual maturity	> 6 months <= 9 months
	Specific liquidity requirements	Non renewable

s020 r520 c040	Metric	Carrying amount [mi]
	Base	Stable assets
	Main category	Loans and advances
	Counterparty sector	Counterparties other than central governments, central banks, PSEs, retail and financial corporations
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Unencumbered
	Residual maturity	> 9 months <= 12 months
	Specific liquidity requirements	Non renewable

s020 r520 c050	Metric	Carrying amount [mi]
	Base	Stable assets
	Main category	Loans and advances
	Counterparty sector	Counterparties other than central governments, central banks, PSEs, retail and financial corporations
	Currency of the exposure	<Key value>

s020 r520 c050	Deducted from own funds	False
	Encumbrance	Unencumbered
	Residual maturity	> 12 months
	Specific liquidity requirements	Non renewable

s020 r530 c010	Metric	Carrying amount [mi]
	Base	Stable assets
	Main category	Loans and advances
	Counterparty sector	Counterparties other than central governments, central banks, PSEs, retail and financial corporations
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	Residual maturity	<= 3 months
	Specific liquidity requirements	Non renewable
	Time of encumbrance	<= 3 months

s020 r530 c020	Metric	Carrying amount [mi]
	Base	Stable assets
	Main category	Loans and advances
	Counterparty sector	Counterparties other than central governments, central banks, PSEs, retail and financial corporations
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	Residual maturity	> 3 months <= 6 months
	Specific liquidity requirements	Non renewable
	Time of encumbrance	<= 3 months

s020 r530 c030	Metric	Carrying amount [mi]
	Base	Stable assets
	Main category	Loans and advances
	Counterparty sector	Counterparties other than central governments, central banks, PSEs, retail and financial corporations
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	Residual maturity	> 6 months <= 9 months
	Specific liquidity requirements	Non renewable
	Time of encumbrance	<= 3 months

s020 r530 c040	Metric	Carrying amount [mi]
	Base	Stable assets
	Main category	Loans and advances
	Counterparty sector	Counterparties other than central governments, central banks, PSEs, retail and financial corporations
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	Residual maturity	> 9 months <= 12 months
	Specific liquidity requirements	Non renewable
	Time of encumbrance	<= 3 months

s020 r530 c050	Metric	Carrying amount [mi]
	Base	Stable assets
	Main category	Loans and advances
	Counterparty sector	Counterparties other than central governments, central banks, PSEs, retail and financial corporations
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	Residual maturity	> 12 months
	Specific liquidity requirements	Non renewable
	Time of encumbrance	<= 3 months
s020 r540 c010	Metric	Carrying amount [mi]
	Base	Stable assets
	Main category	Loans and advances
	Counterparty sector	Counterparties other than central governments, central banks, PSEs, retail and financial corporations
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	Residual maturity	<= 3 months
	Specific liquidity requirements	Non renewable
	Time of encumbrance	> 3 months <= 6 months
s020 r540 c020	Metric	Carrying amount [mi]
	Base	Stable assets
	Main category	Loans and advances
	Counterparty sector	Counterparties other than central governments, central banks, PSEs, retail and financial corporations
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	Residual maturity	> 3 months <= 6 months
	Specific liquidity requirements	Non renewable
	Time of encumbrance	> 3 months <= 6 months
s020 r540 c030	Metric	Carrying amount [mi]
	Base	Stable assets
	Main category	Loans and advances
	Counterparty sector	Counterparties other than central governments, central banks, PSEs, retail and financial corporations
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	Residual maturity	> 6 months <= 9 months
	Specific liquidity requirements	Non renewable
	Time of encumbrance	> 3 months <= 6 months
s020 r540 c040	Metric	Carrying amount [mi]
	Base	Stable assets
	Main category	Loans and advances

s020 r540 c040	Counterparty sector	Counterparties other than central governments, central banks, PSEs, retail and financial corporations
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	Residual maturity	> 9 months <= 12 months
	Specific liquidity requirements	Non renewable
	Time of encumbrance	> 3 months <= 6 months
s020 r540 c050	Metric	Carrying amount [mi]
	Base	Stable assets
	Main category	Loans and advances
	Counterparty sector	Counterparties other than central governments, central banks, PSEs, retail and financial corporations
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	Residual maturity	> 12 months
	Specific liquidity requirements	Non renewable
	Time of encumbrance	> 3 months <= 6 months
s020 r550 c010	Metric	Carrying amount [mi]
	Base	Stable assets
	Main category	Loans and advances
	Counterparty sector	Counterparties other than central governments, central banks, PSEs, retail and financial corporations
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	Residual maturity	<= 3 months
	Specific liquidity requirements	Non renewable
	Time of encumbrance	> 6 months <= 9 months
s020 r550 c020	Metric	Carrying amount [mi]
	Base	Stable assets
	Main category	Loans and advances
	Counterparty sector	Counterparties other than central governments, central banks, PSEs, retail and financial corporations
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	Residual maturity	> 3 months <= 6 months
	Specific liquidity requirements	Non renewable
	Time of encumbrance	> 6 months <= 9 months
s020 r550 c030	Metric	Carrying amount [mi]
	Base	Stable assets
	Main category	Loans and advances
	Counterparty sector	Counterparties other than central governments, central banks, PSEs, retail and financial corporations
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered

s020 r550 c030	Residual maturity	> 6 months <= 9 months
	Specific liquidity requirements	Non renewable
	Time of encumbrance	> 6 months <= 9 months
s020 r550 c040	Metric	Carrying amount [mi]
	Base	Stable assets
	Main category	Loans and advances
	Counterparty sector	Counterparties other than central governments, central banks, PSEs, retail and financial corporations
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	Residual maturity	> 9 months <= 12 months
	Specific liquidity requirements	Non renewable
	Time of encumbrance	> 6 months <= 9 months
s020 r550 c050	Metric	Carrying amount [mi]
	Base	Stable assets
	Main category	Loans and advances
	Counterparty sector	Counterparties other than central governments, central banks, PSEs, retail and financial corporations
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	Residual maturity	> 12 months
	Specific liquidity requirements	Non renewable
	Time of encumbrance	> 6 months <= 9 months
s020 r560 c010	Metric	Carrying amount [mi]
	Base	Stable assets
	Main category	Loans and advances
	Counterparty sector	Counterparties other than central governments, central banks, PSEs, retail and financial corporations
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	Residual maturity	<= 3 months
	Specific liquidity requirements	Non renewable
	Time of encumbrance	> 9 months <= 12 months
s020 r560 c020	Metric	Carrying amount [mi]
	Base	Stable assets
	Main category	Loans and advances
	Counterparty sector	Counterparties other than central governments, central banks, PSEs, retail and financial corporations
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	Residual maturity	> 3 months <= 6 months
	Specific liquidity requirements	Non renewable
	Time of encumbrance	> 9 months <= 12 months

s020 r560 c030

Metric	Carrying amount [mi]
Base	Stable assets
Main category	Loans and advances
Counterparty sector	Counterparties other than central governments, central banks, PSEs, retail and financial corporations
Currency of the exposure	<Key value>
Deducted from own funds	False
Encumbrance	Encumbered
Residual maturity	> 6 months <= 9 months
Specific liquidity requirements	Non renewable
Time of encumbrance	> 9 months <= 12 months

s020 r560 c040

Metric	Carrying amount [mi]
Base	Stable assets
Main category	Loans and advances
Counterparty sector	Counterparties other than central governments, central banks, PSEs, retail and financial corporations
Currency of the exposure	<Key value>
Deducted from own funds	False
Encumbrance	Encumbered
Residual maturity	> 9 months <= 12 months
Specific liquidity requirements	Non renewable
Time of encumbrance	> 9 months <= 12 months

s020 r560 c050

Metric	Carrying amount [mi]
Base	Stable assets
Main category	Loans and advances
Counterparty sector	Counterparties other than central governments, central banks, PSEs, retail and financial corporations
Currency of the exposure	<Key value>
Deducted from own funds	False
Encumbrance	Encumbered
Residual maturity	> 12 months
Specific liquidity requirements	Non renewable
Time of encumbrance	> 9 months <= 12 months

s020 r570 c010

Metric	Carrying amount [mi]
Base	Stable assets
Main category	Loans and advances
Counterparty sector	Counterparties other than central governments, central banks, PSEs, retail and financial corporations
Currency of the exposure	<Key value>
Deducted from own funds	False
Encumbrance	Encumbered
Residual maturity	<= 3 months
Specific liquidity requirements	Non renewable
Time of encumbrance	> 12 months

s020 r570 c020

Metric	Carrying amount [mi]
Base	Stable assets
Main category	Loans and advances
Counterparty sector	Counterparties other than central governments, central banks, PSEs, retail and financial corporations

s020 r570 c020	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	Residual maturity	> 3 months <= 6 months
	Specific liquidity requirements	Non renewable
	Time of encumbrance	> 12 months
s020 r570 c030	Metric	Carrying amount [mi]
	Base	Stable assets
	Main category	Loans and advances
	Counterparty sector	Counterparties other than central governments, central banks, PSEs, retail and financial corporations
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	Residual maturity	> 6 months <= 9 months
	Specific liquidity requirements	Non renewable
	Time of encumbrance	> 12 months
s020 r570 c040	Metric	Carrying amount [mi]
	Base	Stable assets
	Main category	Loans and advances
	Counterparty sector	Counterparties other than central governments, central banks, PSEs, retail and financial corporations
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	Residual maturity	> 9 months <= 12 months
	Specific liquidity requirements	Non renewable
	Time of encumbrance	> 12 months
s020 r570 c050	Metric	Carrying amount [mi]
	Base	Stable assets
	Main category	Loans and advances
	Counterparty sector	Counterparties other than central governments, central banks, PSEs, retail and financial corporations
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	Residual maturity	> 12 months
	Specific liquidity requirements	Non renewable
	Time of encumbrance	> 12 months
s020 r590 c010	Metric	Carrying amount [mi]
	Base	Stable assets
	Main category	Loans and advances
	Counterparty sector	Financial corporations
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Unencumbered
	Residual maturity	<= 3 months

s020 r590 c010	Specific liquidity requirements	Non renewable
s020 r590 c020	Metric	Carrying amount [mi]
	Base	Stable assets
	Main category	Loans and advances
	Counterparty sector	Financial corporations
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Unencumbered
	Residual maturity	> 3 months <= 6 months
	Specific liquidity requirements	Non renewable
s020 r590 c030	Metric	Carrying amount [mi]
	Base	Stable assets
	Main category	Loans and advances
	Counterparty sector	Financial corporations
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Unencumbered
	Residual maturity	> 6 months <= 9 months
	Specific liquidity requirements	Non renewable
s020 r590 c040	Metric	Carrying amount [mi]
	Base	Stable assets
	Main category	Loans and advances
	Counterparty sector	Financial corporations
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Unencumbered
	Residual maturity	> 9 months <= 12 months
	Specific liquidity requirements	Non renewable
s020 r590 c050	Metric	Carrying amount [mi]
	Base	Stable assets
	Main category	Loans and advances
	Counterparty sector	Financial corporations
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Unencumbered
	Residual maturity	> 12 months
	Specific liquidity requirements	Non renewable
s020 r600 c010	Metric	Carrying amount [mi]
	Base	Stable assets
	Main category	Loans and advances
	Counterparty sector	Financial corporations
	Currency of the exposure	<Key value>
	Deducted from own funds	False

s020 r600 c010	Encumbrance	Encumbered
	Residual maturity	<= 3 months
	Specific liquidity requirements	Non renewable
	Time of encumbrance	<= 3 months
s020 r600 c020	Metric	Carrying amount [mi]
	Base	Stable assets
	Main category	Loans and advances
	Counterparty sector	Financial corporations
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	Residual maturity	> 3 months <= 6 months
	Specific liquidity requirements	Non renewable
	Time of encumbrance	<= 3 months
s020 r600 c030	Metric	Carrying amount [mi]
	Base	Stable assets
	Main category	Loans and advances
	Counterparty sector	Financial corporations
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	Residual maturity	> 6 months <= 9 months
	Specific liquidity requirements	Non renewable
	Time of encumbrance	<= 3 months
s020 r600 c040	Metric	Carrying amount [mi]
	Base	Stable assets
	Main category	Loans and advances
	Counterparty sector	Financial corporations
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	Residual maturity	> 9 months <= 12 months
	Specific liquidity requirements	Non renewable
	Time of encumbrance	<= 3 months
s020 r600 c050	Metric	Carrying amount [mi]
	Base	Stable assets
	Main category	Loans and advances
	Counterparty sector	Financial corporations
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	Residual maturity	> 12 months
	Specific liquidity requirements	Non renewable
	Time of encumbrance	<= 3 months

s020 r610 c010	Metric	Carrying amount [mi]
	Base	Stable assets
	Main category	Loans and advances
	Counterparty sector	Financial corporations
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	Residual maturity	<= 3 months
	Specific liquidity requirements	Non renewable
	Time of encumbrance	> 3 months <= 6 months
s020 r610 c020	Metric	Carrying amount [mi]
	Base	Stable assets
	Main category	Loans and advances
	Counterparty sector	Financial corporations
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	Residual maturity	> 3 months <= 6 months
	Specific liquidity requirements	Non renewable
	Time of encumbrance	> 3 months <= 6 months
s020 r610 c030	Metric	Carrying amount [mi]
	Base	Stable assets
	Main category	Loans and advances
	Counterparty sector	Financial corporations
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	Residual maturity	> 6 months <= 9 months
	Specific liquidity requirements	Non renewable
	Time of encumbrance	> 3 months <= 6 months
s020 r610 c040	Metric	Carrying amount [mi]
	Base	Stable assets
	Main category	Loans and advances
	Counterparty sector	Financial corporations
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	Residual maturity	> 9 months <= 12 months
	Specific liquidity requirements	Non renewable
	Time of encumbrance	> 3 months <= 6 months
s020 r610 c050	Metric	Carrying amount [mi]
	Base	Stable assets
	Main category	Loans and advances

s020 r610 c050	Counterparty sector	Financial corporations
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	Residual maturity	> 12 months
	Specific liquidity requirements	Non renewable
	Time of encumbrance	> 3 months <= 6 months
s020 r620 c010	Metric	Carrying amount [mi]
	Base	Stable assets
	Main category	Loans and advances
	Counterparty sector	Financial corporations
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	Residual maturity	<= 3 months
	Specific liquidity requirements	Non renewable
	Time of encumbrance	> 6 months <= 9 months
s020 r620 c020	Metric	Carrying amount [mi]
	Base	Stable assets
	Main category	Loans and advances
	Counterparty sector	Financial corporations
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	Residual maturity	> 3 months <= 6 months
	Specific liquidity requirements	Non renewable
	Time of encumbrance	> 6 months <= 9 months
s020 r620 c030	Metric	Carrying amount [mi]
	Base	Stable assets
	Main category	Loans and advances
	Counterparty sector	Financial corporations
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	Residual maturity	> 6 months <= 9 months
	Specific liquidity requirements	Non renewable
	Time of encumbrance	> 6 months <= 9 months
s020 r620 c040	Metric	Carrying amount [mi]
	Base	Stable assets
	Main category	Loans and advances
	Counterparty sector	Financial corporations
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered

s020 r620 c040	Residual maturity	> 9 months <= 12 months
	Specific liquidity requirements	Non renewable
	Time of encumbrance	> 6 months <= 9 months
s020 r620 c050	Metric	Carrying amount [mi]
	Base	Stable assets
	Main category	Loans and advances
	Counterparty sector	Financial corporations
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	Residual maturity	> 12 months
	Specific liquidity requirements	Non renewable
	Time of encumbrance	> 6 months <= 9 months
s020 r630 c010	Metric	Carrying amount [mi]
	Base	Stable assets
	Main category	Loans and advances
	Counterparty sector	Financial corporations
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	Residual maturity	<= 3 months
	Specific liquidity requirements	Non renewable
	Time of encumbrance	> 9 months <= 12 months
s020 r630 c020	Metric	Carrying amount [mi]
	Base	Stable assets
	Main category	Loans and advances
	Counterparty sector	Financial corporations
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	Residual maturity	> 3 months <= 6 months
	Specific liquidity requirements	Non renewable
	Time of encumbrance	> 9 months <= 12 months
s020 r630 c030	Metric	Carrying amount [mi]
	Base	Stable assets
	Main category	Loans and advances
	Counterparty sector	Financial corporations
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	Residual maturity	> 6 months <= 9 months
	Specific liquidity requirements	Non renewable
	Time of encumbrance	> 9 months <= 12 months

s020 r630 c040		
	Metric	Carrying amount [mi]
	Base	Stable assets
	Main category	Loans and advances
	Counterparty sector	Financial corporations
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	Residual maturity	> 9 months <= 12 months
	Specific liquidity requirements	Non renewable
	Time of encumbrance	> 9 months <= 12 months
s020 r630 c050		
	Metric	Carrying amount [mi]
	Base	Stable assets
	Main category	Loans and advances
	Counterparty sector	Financial corporations
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	Residual maturity	> 12 months
	Specific liquidity requirements	Non renewable
	Time of encumbrance	> 9 months <= 12 months
s020 r640 c010		
	Metric	Carrying amount [mi]
	Base	Stable assets
	Main category	Loans and advances
	Counterparty sector	Financial corporations
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	Residual maturity	<= 3 months
	Specific liquidity requirements	Non renewable
	Time of encumbrance	> 12 months
s020 r640 c020		
	Metric	Carrying amount [mi]
	Base	Stable assets
	Main category	Loans and advances
	Counterparty sector	Financial corporations
	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Encumbrance	Encumbered
	Residual maturity	> 3 months <= 6 months
	Specific liquidity requirements	Non renewable
	Time of encumbrance	> 12 months
s020 r640 c030		
	Metric	Carrying amount [mi]
	Base	Stable assets
	Main category	Loans and advances
	Counterparty sector	Financial corporations

s020 r640 c030		
	Currency of the exposure	\<Key value\>
	Deducted from own funds	False
	Encumbrance	Encumbered
	Residual maturity	> 6 months <= 9 months
	Specific liquidity requirements	Non renewable
	Time of encumbrance	> 12 months

s020 r640 c040		
	Metric	Carrying amount [mi]
	Base	Stable assets
	Main category	Loans and advances
	Counterparty sector	Financial corporations
	Currency of the exposure	\<Key value\>
	Deducted from own funds	False
	Encumbrance	Encumbered
	Residual maturity	> 9 months <= 12 months
	Specific liquidity requirements	Non renewable
	Time of encumbrance	> 12 months

s020 r640 c050		
	Metric	Carrying amount [mi]
	Base	Stable assets
	Main category	Loans and advances
	Counterparty sector	Financial corporations
	Currency of the exposure	\<Key value\>
	Deducted from own funds	False
	Encumbrance	Encumbered
	Residual maturity	> 12 months
	Specific liquidity requirements	Non renewable
	Time of encumbrance	> 12 months

s020 r650 c010		
	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Derivatives
	Currency of the exposure	\<Key value\>
	Deducted from own funds	False
	Residual maturity	<= 3 months
	Specific liquidity requirements	Derivatives payables

s020 r650 c020		
	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Derivatives
	Currency of the exposure	\<Key value\>
	Deducted from own funds	False
	Residual maturity	> 3 months <= 6 months
	Specific liquidity requirements	Derivatives payables

s020 r650 c030		
	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Derivatives

s020 r650 c030	Currency of the exposure	\<Key value\>
	Deducted from own funds	False
	Residual maturity	> 6 months <= 9 months
	Specific liquidity requirements	Derivatives payables
s020 r650 c040	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Derivatives
	Currency of the exposure	\<Key value\>
	Deducted from own funds	False
	Residual maturity	> 9 months <= 12 months
	Specific liquidity requirements	Derivatives payables
s020 r650 c050	Metric	Fair value [mi]
	Base	Stable assets
	Main category	Derivatives
	Currency of the exposure	\<Key value\>
	Deducted from own funds	False
	Residual maturity	> 12 months
	Specific liquidity requirements	Derivatives payables
s020 r660 c010	Metric	Carrying amount [mi]
	Base	Stable assets
	Main category	Assets other than Cash on hand, derivatives, debt securities, equity instruments, loans and advances and precious metals
	Currency of the exposure	\<Key value\>
	Deducted from own funds	False
	Residual maturity	<= 3 months
s020 r660 c020	Metric	Carrying amount [mi]
	Base	Stable assets
	Main category	Assets other than Cash on hand, derivatives, debt securities, equity instruments, loans and advances and precious metals
	Currency of the exposure	\<Key value\>
	Deducted from own funds	False
	Residual maturity	> 3 months <= 6 months
s020 r660 c030	Metric	Carrying amount [mi]
	Base	Stable assets
	Main category	Assets other than Cash on hand, derivatives, debt securities, equity instruments, loans and advances and precious metals
	Currency of the exposure	\<Key value\>
	Deducted from own funds	False
	Residual maturity	> 6 months <= 9 months
s020 r660 c040	Metric	Carrying amount [mi]
	Base	Stable assets
	Main category	Assets other than Cash on hand, derivatives, debt securities, equity instruments, loans and advances and precious metals
	Currency of the exposure	\<Key value\>
	Deducted from own funds	False
	Residual maturity	> 9 months <= 12 months
s020 r660 c050	Metric	Carrying amount [mi]

s020 r660 c050	Base		Stable assets
	Main category		Assets other than Cash on hand, derivatives, debt securities, equity instruments, loans and advances and precious metals
	Currency of the exposure		<Key value>
	Deducted from own funds		False
	Residual maturity		> 12 months
s020 r670 c010	Metric		Carrying amount [mi]
	Base		Stable assets
	Main category		All assets
	Currency of the exposure		<Key value>
	Deducted from own funds		True
	General liquidity requirements		Not requiring stable funding
	Residual maturity		<= 3 months
s020 r670 c020	Metric		Carrying amount [mi]
	Base		Stable assets
	Main category		All assets
	Currency of the exposure		<Key value>
	Deducted from own funds		True
	General liquidity requirements		Not requiring stable funding
	Residual maturity		> 3 months <= 6 months
s020 r670 c030	Metric		Carrying amount [mi]
	Base		Stable assets
	Main category		All assets
	Currency of the exposure		<Key value>
	Deducted from own funds		True
	General liquidity requirements		Not requiring stable funding
	Residual maturity		> 6 months <= 9 months
s020 r670 c040	Metric		Carrying amount [mi]
	Base		Stable assets
	Main category		All assets
	Currency of the exposure		<Key value>
	Deducted from own funds		True
	General liquidity requirements		Not requiring stable funding
	Residual maturity		> 9 months <= 12 months
s020 r670 c050	Metric		Carrying amount [mi]
	Base		Stable assets
	Main category		All assets
	Currency of the exposure		<Key value>
	Deducted from own funds		True
	General liquidity requirements		Not requiring stable funding
	Residual maturity		> 12 months
s020 r680 c010	Metric		Nominal amount [mi]
	Base		Stable assets
	Main category		Off-balance sheet items "medium risk" and "medium/low" risk. Loan commitments given

s020 r680 c010	Currency of the exposure	<Key value>
	Deducted from own funds	False
	Residual maturity	<= 3 months

C 61.00.a - Net stable funding ratio. Items providing stable funding

s010 r010 c010	Metric	Carrying amount [mi]
	Base	Stable funding
	Main category	All liabilities
	Residual maturity	<= 3 months

s010 r010 c020	Metric	Carrying amount [mi]
	Base	Stable funding
	Main category	All liabilities
	Residual maturity	> 3 months <= 6 months

s010 r010 c030	Metric	Carrying amount [mi]
	Base	Stable funding
	Main category	All liabilities
	Residual maturity	> 6 months <= 9 months

s010 r010 c040	Metric	Carrying amount [mi]
	Base	Stable funding
	Main category	All liabilities
	Residual maturity	> 9 months <= 12 months

s010 r010 c050	Metric	Carrying amount [mi]
	Base	Stable funding
	Main category	All liabilities
	Residual maturity	> 12 months

s010 r030 c050	Metric	Carrying amount [mi]
	Base	Stable funding
	Main category	CET1 Capital Items
	Residual maturity	> 12 months

s010 r040 c050	Metric	Carrying amount [mi]
	Base	Stable funding
	Main category	T1 Capital items
	Residual maturity	> 12 months

s010 r050 c050	Metric	Carrying amount [mi]
	Base	Stable funding
	Main category	T2 Capital Items
	Residual maturity	> 12 months

s010 r070 c010	Metric	Carrying amount [mi]
	Base	Stable funding
	Main category	Deposits
	Counterparty sector	Retail
	Residual maturity	<= 3 months

s010 r070 c020

Metric	Carrying amount [mi]
Base	Stable funding
Main category	Deposits
Counterparty sector	Retail
Residual maturity	> 3 months <= 6 months

s010 r070 c030

Metric	Carrying amount [mi]
Base	Stable funding
Main category	Deposits
Counterparty sector	Retail
Residual maturity	> 6 months <= 9 months

s010 r070 c040

Metric	Carrying amount [mi]
Base	Stable funding
Main category	Deposits
Counterparty sector	Retail
Residual maturity	> 9 months <= 12 months

s010 r070 c050

Metric	Carrying amount [mi]
Base	Stable funding
Main category	Deposits
Counterparty sector	Retail
Residual maturity	> 12 months

s010 r080 c010

Metric	Carrying amount [mi]
Base	Stable funding
Main category	Deposits
Counterparty sector	Retail
General liquidity requirements	As defined in Article 409(1)
Residual maturity	<= 3 months

s010 r080 c020

Metric	Carrying amount [mi]
Base	Stable funding
Main category	Deposits
Counterparty sector	Retail
General liquidity requirements	As defined in Article 409(1)
Residual maturity	> 3 months <= 6 months

s010 r080 c030

Metric	Carrying amount [mi]
Base	Stable funding
Main category	Deposits
Counterparty sector	Retail
General liquidity requirements	As defined in Article 409(1)
Residual maturity	> 6 months <= 9 months

s010 r080 c040

Metric	Carrying amount [mi]
Base	Stable funding
Main category	Deposits
Counterparty sector	Retail
General liquidity requirements	As defined in Article 409(1)

s010 r080 c040	Residual maturity	> 9 months <= 12 months
s010 r080 c050	Metric	Carrying amount [mi]
	Base	Stable funding
	Main category	Deposits
	Counterparty sector	Retail
	General liquidity requirements	As defined in Article 409(1)
	Residual maturity	> 12 months
s010 r090 c010	Metric	Carrying amount [mi]
	Base	Stable funding
	Main category	Deposits
	Counterparty sector	Retail
	General liquidity requirements	As defined in Article 409(2)
	Residual maturity	<= 3 months
s010 r090 c020	Metric	Carrying amount [mi]
	Base	Stable funding
	Main category	Deposits
	Counterparty sector	Retail
	General liquidity requirements	As defined in Article 409(2)
	Residual maturity	> 3 months <= 6 months
s010 r090 c030	Metric	Carrying amount [mi]
	Base	Stable funding
	Main category	Deposits
	Counterparty sector	Retail
	General liquidity requirements	As defined in Article 409(2)
	Residual maturity	> 6 months <= 9 months
s010 r090 c040	Metric	Carrying amount [mi]
	Base	Stable funding
	Main category	Deposits
	Counterparty sector	Retail
	General liquidity requirements	As defined in Article 409(2)
	Residual maturity	> 9 months <= 12 months
s010 r090 c050	Metric	Carrying amount [mi]
	Base	Stable funding
	Main category	Deposits
	Counterparty sector	Retail
	General liquidity requirements	As defined in Article 409(2)
	Residual maturity	> 12 months
s010 r100 c010	Metric	Carrying amount [mi]
	Base	Stable funding
	Main category	Deposits
	Counterparty sector	Retail
	General liquidity requirements	Subject to higher outflows than Articles 409(1) and 409(2)
	Residual maturity	<= 3 months

s010 r100 c020	Metric	Carrying amount [mi]
	Base	Stable funding
	Main category	Deposits
	Counterparty sector	Retail
	General liquidity requirements	Subject to higher outflows than Articles 409(1) and 409(2)
	Residual maturity	> 3 months <= 6 months
s010 r100 c030	Metric	Carrying amount [mi]
	Base	Stable funding
	Main category	Deposits
	Counterparty sector	Retail
	General liquidity requirements	Subject to higher outflows than Articles 409(1) and 409(2)
	Residual maturity	> 6 months <= 9 months
s010 r100 c040	Metric	Carrying amount [mi]
	Base	Stable funding
	Main category	Deposits
	Counterparty sector	Retail
	General liquidity requirements	Subject to higher outflows than Articles 409(1) and 409(2)
	Residual maturity	> 9 months <= 12 months
s010 r100 c050	Metric	Carrying amount [mi]
	Base	Stable funding
	Main category	Deposits
	Counterparty sector	Retail
	General liquidity requirements	Subject to higher outflows than Articles 409(1) and 409(2)
	Residual maturity	> 12 months
s010 r130 c010	Metric	Carrying amount [mi]
	Base	Stable funding
	Main category	Deposits
	Counterparty sector	Counterparties other than financial corporations
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	<= 3 months
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
s010 r130 c020	Metric	Carrying amount [mi]
	Base	Stable funding
	Main category	Deposits
	Counterparty sector	Counterparties other than financial corporations
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	> 3 months <= 6 months
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
s010 r130 c030	Metric	Carrying amount [mi]
	Base	Stable funding
	Main category	Deposits
	Counterparty sector	Counterparties other than financial corporations
	Liquidity quality of assets	Extremely high liquidity and credit quality

s010 r130 c030	Residual maturity	> 6 months <= 9 months
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
s010 r130 c040	Metric	Carrying amount [mi]
	Base	Stable funding
	Main category	Deposits
	Counterparty sector	Counterparties other than financial corporations
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	> 9 months <= 12 months
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
s010 r130 c050	Metric	Carrying amount [mi]
	Base	Stable funding
	Main category	Deposits
	Counterparty sector	Counterparties other than financial corporations
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	> 12 months
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
s010 r140 c010	Metric	Carrying amount [mi]
	Base	Stable funding
	Main category	Deposits
	Counterparty sector	Counterparties other than financial corporations
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	<= 3 months
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
s010 r140 c020	Metric	Carrying amount [mi]
	Base	Stable funding
	Main category	Deposits
	Counterparty sector	Counterparties other than financial corporations
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	> 3 months <= 6 months
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
s010 r140 c030	Metric	Carrying amount [mi]
	Base	Stable funding
	Main category	Deposits
	Counterparty sector	Counterparties other than financial corporations
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	> 6 months <= 9 months
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
s010 r140 c040	Metric	Carrying amount [mi]
	Base	Stable funding
	Main category	Deposits
	Counterparty sector	Counterparties other than financial corporations
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	> 9 months <= 12 months

s010 r140 c040	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction

s010 r140 c050	Metric	Carrying amount [mi]
	Base	Stable funding
	Main category	Deposits
	Counterparty sector	Counterparties other than financial corporations
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	> 12 months
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction

s010 r150 c010	Metric	Carrying amount [mi]
	Base	Stable funding
	Main category	Deposits
	Counterparty sector	Counterparties other than financial corporations
	Liquidity quality of assets	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Residual maturity	<= 3 months
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction

s010 r150 c020	Metric	Carrying amount [mi]
	Base	Stable funding
	Main category	Deposits
	Counterparty sector	Counterparties other than financial corporations
	Liquidity quality of assets	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Residual maturity	> 3 months <= 6 months
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction

s010 r150 c030	Metric	Carrying amount [mi]
	Base	Stable funding
	Main category	Deposits
	Counterparty sector	Counterparties other than financial corporations
	Liquidity quality of assets	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Residual maturity	> 6 months <= 9 months
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction

s010 r150 c040	Metric	Carrying amount [mi]
	Base	Stable funding
	Main category	Deposits
	Counterparty sector	Counterparties other than financial corporations
	Liquidity quality of assets	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Residual maturity	> 9 months <= 12 months
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction

s010 r150 c050	Metric	Carrying amount [mi]
	Base	Stable funding
	Main category	Deposits
	Counterparty sector	Counterparties other than financial corporations
	Liquidity quality of assets	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Residual maturity	> 12 months
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction

s010 r160 c010	Metric	Carrying amount [mi]
	Base	Stable funding
	Main category	Deposits
	Counterparty sector	Counterparties other than financial corporations
	Condition of the pledge of collateral given	Non collateralized
	Residual maturity	<= 3 months

s010 r160 c020	Metric	Carrying amount [mi]
	Base	Stable funding
	Main category	Deposits
	Counterparty sector	Counterparties other than financial corporations
	Condition of the pledge of collateral given	Non collateralized
	Residual maturity	> 3 months <= 6 months

s010 r160 c030	Metric	Carrying amount [mi]
	Base	Stable funding
	Main category	Deposits
	Counterparty sector	Counterparties other than financial corporations
	Condition of the pledge of collateral given	Non collateralized
	Residual maturity	> 6 months <= 9 months

s010 r160 c040	Metric	Carrying amount [mi]
	Base	Stable funding
	Main category	Deposits
	Counterparty sector	Counterparties other than financial corporations
	Condition of the pledge of collateral given	Non collateralized
	Residual maturity	> 9 months <= 12 months

s010 r160 c050	Metric	Carrying amount [mi]
	Base	Stable funding
	Main category	Deposits
	Counterparty sector	Counterparties other than financial corporations
	Condition of the pledge of collateral given	Non collateralized
	Residual maturity	> 12 months

s010 r170 c010	Metric	Carrying amount [mi]
	Base	Stable funding
	Main category	Deposits
	Counterparty sector	Counterparties other than financial corporations
	Condition of the pledge of collateral given	Non collateralized
	General liquidity requirements	Qualify for the treatment in Art 410.4 (a), (b) or ©
	Residual maturity	<= 3 months

s010 r170 c020	Metric	Carrying amount [mi]
	Base	Stable funding
	Main category	Deposits
	Counterparty sector	Counterparties other than financial corporations
	Condition of the pledge of collateral given	Non collateralized
	General liquidity requirements	Qualify for the treatment in Art 410.4 (a), (b) or ©

s010 r170 c020	Residual maturity	> 3 months <= 6 months
s010 r170 c030	Metric	Carrying amount [mi]
	Base	Stable funding
	Main category	Deposits
	Counterparty sector	Counterparties other than financial corporations
	Condition of the pledge of collateral given	Non collateralized
	General liquidity requirements	Qualify for the treatment in Art 410.4 (a), (b) or ©
	Residual maturity	> 6 months <= 9 months
s010 r170 c040	Metric	Carrying amount [mi]
	Base	Stable funding
	Main category	Deposits
	Counterparty sector	Counterparties other than financial corporations
	Condition of the pledge of collateral given	Non collateralized
	General liquidity requirements	Qualify for the treatment in Art 410.4 (a), (b) or ©
	Residual maturity	> 9 months <= 12 months
s010 r170 c050	Metric	Carrying amount [mi]
	Base	Stable funding
	Main category	Deposits
	Counterparty sector	Counterparties other than financial corporations
	Condition of the pledge of collateral given	Non collateralized
	General liquidity requirements	Qualify for the treatment in Art 410.4 (a), (b) or ©
	Residual maturity	> 12 months
s010 r180 c010	Metric	Carrying amount [mi]
	Base	Stable funding
	Main category	Deposits
	Counterparty sector	Counterparties other than financial corporations
	Condition of the pledge of collateral given	Non collateralized but covered by a Deposit Guarantee Scheme
	General liquidity requirements	Qualify for the treatment in Art 410.4 (a), (b) or ©
	Residual maturity	<= 3 months
s010 r180 c020	Metric	Carrying amount [mi]
	Base	Stable funding
	Main category	Deposits
	Counterparty sector	Counterparties other than financial corporations
	Condition of the pledge of collateral given	Non collateralized but covered by a Deposit Guarantee Scheme
	General liquidity requirements	Qualify for the treatment in Art 410.4 (a), (b) or ©
	Residual maturity	> 3 months <= 6 months
s010 r180 c030	Metric	Carrying amount [mi]
	Base	Stable funding
	Main category	Deposits
	Counterparty sector	Counterparties other than financial corporations
	Condition of the pledge of collateral given	Non collateralized but covered by a Deposit Guarantee Scheme
	General liquidity requirements	Qualify for the treatment in Art 410.4 (a), (b) or ©
	Residual maturity	> 6 months <= 9 months

s010 r180 c040	Metric	Carrying amount [mi]
	Base	Stable funding
	Main category	Deposits
	Counterparty sector	Counterparties other than financial corporations
	Condition of the pledge of collateral given	Non collateralized but covered by a Deposit Guarantee Scheme
	General liquidity requirements	Qualify for the treatment in Art 410.4 (a), (b) or ©
	Residual maturity	> 9 months <= 12 months
s010 r180 c050	Metric	Carrying amount [mi]
	Base	Stable funding
	Main category	Deposits
	Counterparty sector	Counterparties other than financial corporations
	Condition of the pledge of collateral given	Non collateralized but covered by a Deposit Guarantee Scheme
	General liquidity requirements	Qualify for the treatment in Art 410.4 (a), (b) or ©
	Residual maturity	> 12 months
s010 r210 c010	Metric	Carrying amount [mi]
	Base	Stable funding
	Main category	Deposits
	Counterparty sector	Financial corporations
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	<= 3 months
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
s010 r210 c020	Metric	Carrying amount [mi]
	Base	Stable funding
	Main category	Deposits
	Counterparty sector	Financial corporations
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	> 3 months <= 6 months
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
s010 r210 c030	Metric	Carrying amount [mi]
	Base	Stable funding
	Main category	Deposits
	Counterparty sector	Financial corporations
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	> 6 months <= 9 months
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
s010 r210 c040	Metric	Carrying amount [mi]
	Base	Stable funding
	Main category	Deposits
	Counterparty sector	Financial corporations
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	> 9 months <= 12 months
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
s010 r210 c050	Metric	Carrying amount [mi]

s010 r210 c050	Base	Stable funding
	Main category	Deposits
	Counterparty sector	Financial corporations
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	> 12 months
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
s010 r220 c010	Metric	Carrying amount [mi]
	Base	Stable funding
	Main category	Deposits
	Counterparty sector	Financial corporations
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	<= 3 months
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
s010 r220 c020	Metric	Carrying amount [mi]
	Base	Stable funding
	Main category	Deposits
	Counterparty sector	Financial corporations
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	> 3 months <= 6 months
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
s010 r220 c030	Metric	Carrying amount [mi]
	Base	Stable funding
	Main category	Deposits
	Counterparty sector	Financial corporations
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	> 6 months <= 9 months
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
s010 r220 c040	Metric	Carrying amount [mi]
	Base	Stable funding
	Main category	Deposits
	Counterparty sector	Financial corporations
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	> 9 months <= 12 months
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
s010 r220 c050	Metric	Carrying amount [mi]
	Base	Stable funding
	Main category	Deposits
	Counterparty sector	Financial corporations
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	> 12 months
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
s010 r230 c010	Metric	Carrying amount [mi]
	Base	Stable funding

s010 r230 c010	Main category	Deposits
	Counterparty sector	Financial corporations
	Liquidity quality of assets	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Residual maturity	<= 3 months
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
s010 r230 c020	Metric	Carrying amount [mi]
	Base	Stable funding
	Main category	Deposits
	Counterparty sector	Financial corporations
	Liquidity quality of assets	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Residual maturity	> 3 months <= 6 months
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
s010 r230 c030	Metric	Carrying amount [mi]
	Base	Stable funding
	Main category	Deposits
	Counterparty sector	Financial corporations
	Liquidity quality of assets	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Residual maturity	> 6 months <= 9 months
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
s010 r230 c040	Metric	Carrying amount [mi]
	Base	Stable funding
	Main category	Deposits
	Counterparty sector	Financial corporations
	Liquidity quality of assets	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Residual maturity	> 9 months <= 12 months
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
s010 r230 c050	Metric	Carrying amount [mi]
	Base	Stable funding
	Main category	Deposits
	Counterparty sector	Financial corporations
	Liquidity quality of assets	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Residual maturity	> 12 months
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
s010 r240 c010	Metric	Carrying amount [mi]
	Base	Stable funding
	Main category	Deposits
	Counterparty sector	Financial corporations
	Condition of the pledge of collateral given	Non collateralized
	Residual maturity	<= 3 months
s010 r240 c020	Metric	Carrying amount [mi]
	Base	Stable funding
	Main category	Deposits
	Counterparty sector	Financial corporations

| s010 r240 c020 | Condition of the pledge of collateral given | Non collateralized |
| | Residual maturity | > 3 months <= 6 months |

s010 r240 c030	Metric	Carrying amount [mi]
	Base	Stable funding
	Main category	Deposits
	Counterparty sector	Financial corporations
	Condition of the pledge of collateral given	Non collateralized
	Residual maturity	> 6 months <= 9 months

s010 r240 c040	Metric	Carrying amount [mi]
	Base	Stable funding
	Main category	Deposits
	Counterparty sector	Financial corporations
	Condition of the pledge of collateral given	Non collateralized
	Residual maturity	> 9 months <= 12 months

s010 r240 c050	Metric	Carrying amount [mi]
	Base	Stable funding
	Main category	Deposits
	Counterparty sector	Financial corporations
	Condition of the pledge of collateral given	Non collateralized
	Residual maturity	> 12 months

s010 r250 c010	Metric	Carrying amount [mi]
	Base	Stable funding
	Main category	Deposits
	Counterparty sector	Financial corporations
	Condition of the pledge of collateral given	Non collateralized
	General liquidity requirements	Qualify for the treatment in Art 410.4 (a), or (b)
	Residual maturity	<= 3 months

s010 r250 c020	Metric	Carrying amount [mi]
	Base	Stable funding
	Main category	Deposits
	Counterparty sector	Financial corporations
	Condition of the pledge of collateral given	Non collateralized
	General liquidity requirements	Qualify for the treatment in Art 410.4 (a), or (b)
	Residual maturity	> 3 months <= 6 months

s010 r250 c030	Metric	Carrying amount [mi]
	Base	Stable funding
	Main category	Deposits
	Counterparty sector	Financial corporations
	Condition of the pledge of collateral given	Non collateralized
	General liquidity requirements	Qualify for the treatment in Art 410.4 (a), or (b)
	Residual maturity	> 6 months <= 9 months

| s010 r250 c040 | Metric | Carrying amount [mi] |
| | Base | Stable funding |

s010 r250 c040	Main category	Deposits
	Counterparty sector	Financial corporations
	Condition of the pledge of collateral given	Non collateralized
	General liquidity requirements	Qualify for the treatment in Art 410.4 (a), or (b)
	Residual maturity	> 9 months <= 12 months
s010 r250 c050	Metric	Carrying amount [mi]
	Base	Stable funding
	Main category	Deposits
	Counterparty sector	Financial corporations
	Condition of the pledge of collateral given	Non collateralized
	General liquidity requirements	Qualify for the treatment in Art 410.4 (a), or (b)
	Residual maturity	> 12 months
s010 r260 c010	Metric	Carrying amount [mi]
	Base	Stable funding
	Main category	Deposits
	Counterparty sector	Financial corporations
	Condition of the pledge of collateral given	Non collateralized but covered by a Deposit Guarantee Scheme
	General liquidity requirements	Qualify for the treatment in Art 410.4 (a), or (b)
	Residual maturity	<= 3 months
s010 r260 c020	Metric	Carrying amount [mi]
	Base	Stable funding
	Main category	Deposits
	Counterparty sector	Financial corporations
	Condition of the pledge of collateral given	Non collateralized but covered by a Deposit Guarantee Scheme
	General liquidity requirements	Qualify for the treatment in Art 410.4 (a), or (b)
	Residual maturity	> 3 months <= 6 months
s010 r260 c030	Metric	Carrying amount [mi]
	Base	Stable funding
	Main category	Deposits
	Counterparty sector	Financial corporations
	Condition of the pledge of collateral given	Non collateralized but covered by a Deposit Guarantee Scheme
	General liquidity requirements	Qualify for the treatment in Art 410.4 (a), or (b)
	Residual maturity	> 6 months <= 9 months
s010 r260 c040	Metric	Carrying amount [mi]
	Base	Stable funding
	Main category	Deposits
	Counterparty sector	Financial corporations
	Condition of the pledge of collateral given	Non collateralized but covered by a Deposit Guarantee Scheme
	General liquidity requirements	Qualify for the treatment in Art 410.4 (a), or (b)
	Residual maturity	> 9 months <= 12 months
s010 r260 c050	Metric	Carrying amount [mi]
	Base	Stable funding
	Main category	Deposits

s010 r260 c050	Counterparty sector	Financial corporations
	Condition of the pledge of collateral given	Non collateralized but covered by a Deposit Guarantee Scheme
	General liquidity requirements	Qualify for the treatment in Art 410.4 (a), or (b)
	Residual maturity	> 12 months
s010 r270 c010	Metric	Carrying amount [mi]
	Base	Stable funding
	Main category	Debt securities issued. Covered bonds
	Residual maturity	<= 3 months
s010 r270 c020	Metric	Carrying amount [mi]
	Base	Stable funding
	Main category	Debt securities issued. Covered bonds
	Residual maturity	> 3 months <= 6 months
s010 r270 c030	Metric	Carrying amount [mi]
	Base	Stable funding
	Main category	Debt securities issued. Covered bonds
	Residual maturity	> 6 months <= 9 months
s010 r270 c040	Metric	Carrying amount [mi]
	Base	Stable funding
	Main category	Debt securities issued. Covered bonds
	Residual maturity	> 9 months <= 12 months
s010 r270 c050	Metric	Carrying amount [mi]
	Base	Stable funding
	Main category	Debt securities issued. Covered bonds
	Residual maturity	> 12 months
s010 r280 c010	Metric	Carrying amount [mi]
	Base	Stable funding
	Main category	Debt securities issued. Art 52 (4) Directive 2009/65/EC
	Residual maturity	<= 3 months
s010 r280 c020	Metric	Carrying amount [mi]
	Base	Stable funding
	Main category	Debt securities issued. Art 52 (4) Directive 2009/65/EC
	Residual maturity	> 3 months <= 6 months
s010 r280 c030	Metric	Carrying amount [mi]
	Base	Stable funding
	Main category	Debt securities issued. Art 52 (4) Directive 2009/65/EC
	Residual maturity	> 6 months <= 9 months
s010 r280 c040	Metric	Carrying amount [mi]
	Base	Stable funding
	Main category	Debt securities issued. Art 52 (4) Directive 2009/65/EC
	Residual maturity	> 9 months <= 12 months
s010 r280 c050	Metric	Carrying amount [mi]
	Base	Stable funding

| s010 r280 c050 | Main category | Debt securities issued. Art 52 (4) Directive 2009/65/EC |
| | Residual maturity | > 12 months |

s010 r290 c010	Metric	Carrying amount [mi]
	Base	Stable funding
	Main category	Debt securities issued. Other than covered bonds and Art 52 (4) Directive 2009/65/EC
	Residual maturity	<= 3 months

s010 r290 c020	Metric	Carrying amount [mi]
	Base	Stable funding
	Main category	Debt securities issued. Other than covered bonds and Art 52 (4) Directive 2009/65/EC
	Residual maturity	> 3 months <= 6 months

s010 r290 c030	Metric	Carrying amount [mi]
	Base	Stable funding
	Main category	Debt securities issued. Other than covered bonds and Art 52 (4) Directive 2009/65/EC
	Residual maturity	> 6 months <= 9 months

s010 r290 c040	Metric	Carrying amount [mi]
	Base	Stable funding
	Main category	Debt securities issued. Other than covered bonds and Art 52 (4) Directive 2009/65/EC
	Residual maturity	> 9 months <= 12 months

s010 r290 c050	Metric	Carrying amount [mi]
	Base	Stable funding
	Main category	Debt securities issued. Other than covered bonds and Art 52 (4) Directive 2009/65/EC
	Residual maturity	> 12 months

s010 r300 c010	Metric	Carrying amount [mi]
	Base	Stable funding
	Main category	Liabilities other than derivatives, deposits and debt securities issued
	Residual maturity	<= 3 months
	Specific liquidity requirements	Derivatives payables

s010 r300 c020	Metric	Carrying amount [mi]
	Base	Stable funding
	Main category	Liabilities other than derivatives, deposits and debt securities issued
	Residual maturity	> 3 months <= 6 months
	Specific liquidity requirements	Derivatives payables

s010 r300 c030	Metric	Carrying amount [mi]
	Base	Stable funding
	Main category	Liabilities other than derivatives, deposits and debt securities issued
	Residual maturity	> 6 months <= 9 months
	Specific liquidity requirements	Derivatives payables

s010 r300 c040	Metric	Carrying amount [mi]
	Base	Stable funding
	Main category	Liabilities other than derivatives, deposits and debt securities issued
	Residual maturity	> 9 months <= 12 months
	Specific liquidity requirements	Derivatives payables

s010 r300 c050	Metric	Carrying amount [mi]
	Base	Stable funding
	Main category	Liabilities other than derivatives, deposits and debt securities issued
	Residual maturity	> 12 months
	Specific liquidity requirements	Derivatives payables
s010 r310 c010	Metric	Carrying amount [mi]
	Base	Stable funding
	Residual maturity	<= 3 months
s010 r310 c020	Metric	Carrying amount [mi]
	Base	Stable funding
	Residual maturity	> 3 months <= 6 months
s010 r310 c030	Metric	Carrying amount [mi]
	Base	Stable funding
	Residual maturity	> 6 months <= 9 months
s010 r310 c040	Metric	Carrying amount [mi]
	Base	Stable funding
	Residual maturity	> 9 months <= 12 months
s010 r310 c050	Metric	Carrying amount [mi]
	Base	Stable funding
	Residual maturity	> 12 months

C 61.00.b - Net stable funding ratio. Items providing stable funding

s020 r010 c010	Metric	Carrying amount [mi]
	Base	Stable funding
	Main category	All liabilities
	Currency of the exposure	<Key value>
	Residual maturity	<= 3 months
s020 r010 c020	Metric	Carrying amount [mi]
	Base	Stable funding
	Main category	All liabilities
	Currency of the exposure	<Key value>
	Residual maturity	> 3 months <= 6 months
s020 r010 c030	Metric	Carrying amount [mi]
	Base	Stable funding
	Main category	All liabilities
	Currency of the exposure	<Key value>
	Residual maturity	> 6 months <= 9 months
s020 r010 c040	Metric	Carrying amount [mi]
	Base	Stable funding
	Main category	All liabilities
	Currency of the exposure	<Key value>
	Residual maturity	> 9 months <= 12 months

s020 r010 c050	Metric	Carrying amount [mi]
	Base	Stable funding
	Main category	All liabilities
	Currency of the exposure	<Key value>
	Residual maturity	> 12 months

s020 r030 c050	Metric	Carrying amount [mi]
	Base	Stable funding
	Main category	CET1 Capital Items
	Currency of the exposure	<Key value>
	Residual maturity	> 12 months

s020 r040 c050	Metric	Carrying amount [mi]
	Base	Stable funding
	Main category	T1 Capital items
	Currency of the exposure	<Key value>
	Residual maturity	> 12 months

s020 r050 c050	Metric	Carrying amount [mi]
	Base	Stable funding
	Main category	T2 Capital Items
	Currency of the exposure	<Key value>
	Residual maturity	> 12 months

s020 r070 c010	Metric	Carrying amount [mi]
	Base	Stable funding
	Main category	Deposits
	Counterparty sector	Retail
	Currency of the exposure	<Key value>
	Residual maturity	<= 3 months

s020 r070 c020	Metric	Carrying amount [mi]
	Base	Stable funding
	Main category	Deposits
	Counterparty sector	Retail
	Currency of the exposure	<Key value>
	Residual maturity	> 3 months <= 6 months

s020 r070 c030	Metric	Carrying amount [mi]
	Base	Stable funding
	Main category	Deposits
	Counterparty sector	Retail
	Currency of the exposure	<Key value>
	Residual maturity	> 6 months <= 9 months

s020 r070 c040	Metric	Carrying amount [mi]
	Base	Stable funding
	Main category	Deposits
	Counterparty sector	Retail
	Currency of the exposure	<Key value>

s020 r070 c040	Residual maturity	> 9 months <= 12 months

s020 r070 c050	Metric	Carrying amount [mi]
	Base	Stable funding
	Main category	Deposits
	Counterparty sector	Retail
	Currency of the exposure	<Key value>
	Residual maturity	> 12 months

s020 r080 c010	Metric	Carrying amount [mi]
	Base	Stable funding
	Main category	Deposits
	Counterparty sector	Retail
	Currency of the exposure	<Key value>
	General liquidity requirements	As defined in Article 409(1)
	Residual maturity	<= 3 months

s020 r080 c020	Metric	Carrying amount [mi]
	Base	Stable funding
	Main category	Deposits
	Counterparty sector	Retail
	Currency of the exposure	<Key value>
	General liquidity requirements	As defined in Article 409(1)
	Residual maturity	> 3 months <= 6 months

s020 r080 c030	Metric	Carrying amount [mi]
	Base	Stable funding
	Main category	Deposits
	Counterparty sector	Retail
	Currency of the exposure	<Key value>
	General liquidity requirements	As defined in Article 409(1)
	Residual maturity	> 6 months <= 9 months

s020 r080 c040	Metric	Carrying amount [mi]
	Base	Stable funding
	Main category	Deposits
	Counterparty sector	Retail
	Currency of the exposure	<Key value>
	General liquidity requirements	As defined in Article 409(1)
	Residual maturity	> 9 months <= 12 months

s020 r080 c050	Metric	Carrying amount [mi]
	Base	Stable funding
	Main category	Deposits
	Counterparty sector	Retail
	Currency of the exposure	<Key value>
	General liquidity requirements	As defined in Article 409(1)
	Residual maturity	> 12 months

s020 r090 c010	Metric	Carrying amount [mi]

s020 r090 c010	Base	Stable funding
	Main category	Deposits
	Counterparty sector	Retail
	Currency of the exposure	<Key value>
	General liquidity requirements	As defined in Article 409(2)
	Residual maturity	<= 3 months

s020 r090 c020	Metric	Carrying amount [mi]
	Base	Stable funding
	Main category	Deposits
	Counterparty sector	Retail
	Currency of the exposure	<Key value>
	General liquidity requirements	As defined in Article 409(2)
	Residual maturity	> 3 months <= 6 months

s020 r090 c030	Metric	Carrying amount [mi]
	Base	Stable funding
	Main category	Deposits
	Counterparty sector	Retail
	Currency of the exposure	<Key value>
	General liquidity requirements	As defined in Article 409(2)
	Residual maturity	> 6 months <= 9 months

s020 r090 c040	Metric	Carrying amount [mi]
	Base	Stable funding
	Main category	Deposits
	Counterparty sector	Retail
	Currency of the exposure	<Key value>
	General liquidity requirements	As defined in Article 409(2)
	Residual maturity	> 9 months <= 12 months

s020 r090 c050	Metric	Carrying amount [mi]
	Base	Stable funding
	Main category	Deposits
	Counterparty sector	Retail
	Currency of the exposure	<Key value>
	General liquidity requirements	As defined in Article 409(2)
	Residual maturity	> 12 months

s020 r100 c010	Metric	Carrying amount [mi]
	Base	Stable funding
	Main category	Deposits
	Counterparty sector	Retail
	Currency of the exposure	<Key value>
	General liquidity requirements	Subject to higher outflows than Articles 409(1) and 409(2)
	Residual maturity	<= 3 months

| s020 r100 c020 | Metric | Carrying amount [mi] |
| | Base | Stable funding |

s020 r100 c020	Main category	Deposits
	Counterparty sector	Retail
	Currency of the exposure	<Key value>
	General liquidity requirements	Subject to higher outflows than Articles 409(1) and 409(2)
	Residual maturity	> 3 months <= 6 months
s020 r100 c030	Metric	Carrying amount [mi]
	Base	Stable funding
	Main category	Deposits
	Counterparty sector	Retail
	Currency of the exposure	<Key value>
	General liquidity requirements	Subject to higher outflows than Articles 409(1) and 409(2)
	Residual maturity	> 6 months <= 9 months
s020 r100 c040	Metric	Carrying amount [mi]
	Base	Stable funding
	Main category	Deposits
	Counterparty sector	Retail
	Currency of the exposure	<Key value>
	General liquidity requirements	Subject to higher outflows than Articles 409(1) and 409(2)
	Residual maturity	> 9 months <= 12 months
s020 r100 c050	Metric	Carrying amount [mi]
	Base	Stable funding
	Main category	Deposits
	Counterparty sector	Retail
	Currency of the exposure	<Key value>
	General liquidity requirements	Subject to higher outflows than Articles 409(1) and 409(2)
	Residual maturity	> 12 months
s020 r130 c010	Metric	Carrying amount [mi]
	Base	Stable funding
	Main category	Deposits
	Counterparty sector	Counterparties other than financial corporations
	Currency of the exposure	<Key value>
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	<= 3 months
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
s020 r130 c020	Metric	Carrying amount [mi]
	Base	Stable funding
	Main category	Deposits
	Counterparty sector	Counterparties other than financial corporations
	Currency of the exposure	<Key value>
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	> 3 months <= 6 months
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
s020 r130 c030	Metric	Carrying amount [mi]

s020 r130 c030	Base	Stable funding
	Main category	Deposits
	Counterparty sector	Counterparties other than financial corporations
	Currency of the exposure	<Key value>
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	> 6 months <= 9 months
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
s020 r130 c040	Metric	Carrying amount [mi]
	Base	Stable funding
	Main category	Deposits
	Counterparty sector	Counterparties other than financial corporations
	Currency of the exposure	<Key value>
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	> 9 months <= 12 months
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
s020 r130 c050	Metric	Carrying amount [mi]
	Base	Stable funding
	Main category	Deposits
	Counterparty sector	Counterparties other than financial corporations
	Currency of the exposure	<Key value>
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	> 12 months
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
s020 r140 c010	Metric	Carrying amount [mi]
	Base	Stable funding
	Main category	Deposits
	Counterparty sector	Counterparties other than financial corporations
	Currency of the exposure	<Key value>
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	<= 3 months
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
s020 r140 c020	Metric	Carrying amount [mi]
	Base	Stable funding
	Main category	Deposits
	Counterparty sector	Counterparties other than financial corporations
	Currency of the exposure	<Key value>
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	> 3 months <= 6 months
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
s020 r140 c030	Metric	Carrying amount [mi]
	Base	Stable funding
	Main category	Deposits
	Counterparty sector	Counterparties other than financial corporations

s020 r140 c030	Currency of the exposure	<Key value>
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	> 6 months <= 9 months
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
s020 r140 c040	Metric	Carrying amount [mi]
	Base	Stable funding
	Main category	Deposits
	Counterparty sector	Counterparties other than financial corporations
	Currency of the exposure	<Key value>
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	> 9 months <= 12 months
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
s020 r140 c050	Metric	Carrying amount [mi]
	Base	Stable funding
	Main category	Deposits
	Counterparty sector	Counterparties other than financial corporations
	Currency of the exposure	<Key value>
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	> 12 months
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
s020 r150 c010	Metric	Carrying amount [mi]
	Base	Stable funding
	Main category	Deposits
	Counterparty sector	Counterparties other than financial corporations
	Currency of the exposure	<Key value>
	Liquidity quality of assets	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Residual maturity	<= 3 months
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
s020 r150 c020	Metric	Carrying amount [mi]
	Base	Stable funding
	Main category	Deposits
	Counterparty sector	Counterparties other than financial corporations
	Currency of the exposure	<Key value>
	Liquidity quality of assets	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Residual maturity	> 3 months <= 6 months
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
s020 r150 c030	Metric	Carrying amount [mi]
	Base	Stable funding
	Main category	Deposits
	Counterparty sector	Counterparties other than financial corporations
	Currency of the exposure	<Key value>
	Liquidity quality of assets	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Residual maturity	> 6 months <= 9 months

s020 r150 c030	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction

s020 r150 c040		
	Metric	Carrying amount [mi]
	Base	Stable funding
	Main category	Deposits
	Counterparty sector	Counterparties other than financial corporations
	Currency of the exposure	<Key value>
	Liquidity quality of assets	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Residual maturity	> 9 months <= 12 months
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction

s020 r150 c050		
	Metric	Carrying amount [mi]
	Base	Stable funding
	Main category	Deposits
	Counterparty sector	Counterparties other than financial corporations
	Currency of the exposure	<Key value>
	Liquidity quality of assets	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Residual maturity	> 12 months
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction

s020 r160 c010		
	Metric	Carrying amount [mi]
	Base	Stable funding
	Main category	Deposits
	Counterparty sector	Counterparties other than financial corporations
	Condition of the pledge of collateral given	Non collateralized
	Currency of the exposure	<Key value>
	Residual maturity	<= 3 months

s020 r160 c020		
	Metric	Carrying amount [mi]
	Base	Stable funding
	Main category	Deposits
	Counterparty sector	Counterparties other than financial corporations
	Condition of the pledge of collateral given	Non collateralized
	Currency of the exposure	<Key value>
	Residual maturity	> 3 months <= 6 months

s020 r160 c030		
	Metric	Carrying amount [mi]
	Base	Stable funding
	Main category	Deposits
	Counterparty sector	Counterparties other than financial corporations
	Condition of the pledge of collateral given	Non collateralized
	Currency of the exposure	<Key value>
	Residual maturity	> 6 months <= 9 months

s020 r160 c040		
	Metric	Carrying amount [mi]
	Base	Stable funding
	Main category	Deposits
	Counterparty sector	Counterparties other than financial corporations
	Condition of the pledge of collateral given	Non collateralized

| s020 r160 c040 | Currency of the exposure | <Key value> |
| | Residual maturity | > 9 months <= 12 months |

s020 r160 c050	Metric	Carrying amount [mi]
	Base	Stable funding
	Main category	Deposits
	Counterparty sector	Counterparties other than financial corporations
	Condition of the pledge of collateral given	Non collateralized
	Currency of the exposure	<Key value>
	Residual maturity	> 12 months

s020 r170 c010	Metric	Carrying amount [mi]
	Base	Stable funding
	Main category	Deposits
	Counterparty sector	Counterparties other than financial corporations
	Condition of the pledge of collateral given	Non collateralized
	Currency of the exposure	<Key value>
	General liquidity requirements	Qualify for the treatment in Art 410.4 (a), (b) or ©
	Residual maturity	<= 3 months

s020 r170 c020	Metric	Carrying amount [mi]
	Base	Stable funding
	Main category	Deposits
	Counterparty sector	Counterparties other than financial corporations
	Condition of the pledge of collateral given	Non collateralized
	Currency of the exposure	<Key value>
	General liquidity requirements	Qualify for the treatment in Art 410.4 (a), (b) or ©
	Residual maturity	> 3 months <= 6 months

s020 r170 c030	Metric	Carrying amount [mi]
	Base	Stable funding
	Main category	Deposits
	Counterparty sector	Counterparties other than financial corporations
	Condition of the pledge of collateral given	Non collateralized
	Currency of the exposure	<Key value>
	General liquidity requirements	Qualify for the treatment in Art 410.4 (a), (b) or ©
	Residual maturity	> 6 months <= 9 months

s020 r170 c040	Metric	Carrying amount [mi]
	Base	Stable funding
	Main category	Deposits
	Counterparty sector	Counterparties other than financial corporations
	Condition of the pledge of collateral given	Non collateralized
	Currency of the exposure	<Key value>
	General liquidity requirements	Qualify for the treatment in Art 410.4 (a), (b) or ©
	Residual maturity	> 9 months <= 12 months

| s020 r170 c050 | Metric | Carrying amount [mi] |
| | Base | Stable funding |

s020 r170 c050	Main category	Deposits
	Counterparty sector	Counterparties other than financial corporations
	Condition of the pledge of collateral given	Non collateralized
	Currency of the exposure	<Key value>
	General liquidity requirements	Qualify for the treatment in Art 410.4 (a), (b) or ©
	Residual maturity	> 12 months
s020 r180 c010	Metric	Carrying amount [mi]
	Base	Stable funding
	Main category	Deposits
	Counterparty sector	Counterparties other than financial corporations
	Condition of the pledge of collateral given	Non collateralized but covered by a Deposit Guarantee Scheme
	Currency of the exposure	<Key value>
	General liquidity requirements	Qualify for the treatment in Art 410.4 (a), (b) or ©
	Residual maturity	<= 3 months
s020 r180 c020	Metric	Carrying amount [mi]
	Base	Stable funding
	Main category	Deposits
	Counterparty sector	Counterparties other than financial corporations
	Condition of the pledge of collateral given	Non collateralized but covered by a Deposit Guarantee Scheme
	Currency of the exposure	<Key value>
	General liquidity requirements	Qualify for the treatment in Art 410.4 (a), (b) or ©
	Residual maturity	> 3 months <= 6 months
s020 r180 c030	Metric	Carrying amount [mi]
	Base	Stable funding
	Main category	Deposits
	Counterparty sector	Counterparties other than financial corporations
	Condition of the pledge of collateral given	Non collateralized but covered by a Deposit Guarantee Scheme
	Currency of the exposure	<Key value>
	General liquidity requirements	Qualify for the treatment in Art 410.4 (a), (b) or ©
	Residual maturity	> 6 months <= 9 months
s020 r180 c040	Metric	Carrying amount [mi]
	Base	Stable funding
	Main category	Deposits
	Counterparty sector	Counterparties other than financial corporations
	Condition of the pledge of collateral given	Non collateralized but covered by a Deposit Guarantee Scheme
	Currency of the exposure	<Key value>
	General liquidity requirements	Qualify for the treatment in Art 410.4 (a), (b) or ©
	Residual maturity	> 9 months <= 12 months
s020 r180 c050	Metric	Carrying amount [mi]
	Base	Stable funding
	Main category	Deposits
	Counterparty sector	Counterparties other than financial corporations
	Condition of the pledge of collateral given	Non collateralized but covered by a Deposit Guarantee Scheme

s020 r180 c050	Currency of the exposure	<Key value>
	General liquidity requirements	Qualify for the treatment in Art 410.4 (a), (b) or ©
	Residual maturity	> 12 months

s020 r210 c010	Metric	Carrying amount [mi]
	Base	Stable funding
	Main category	Deposits
	Counterparty sector	Financial corporations
	Currency of the exposure	<Key value>
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	<= 3 months
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction

s020 r210 c020	Metric	Carrying amount [mi]
	Base	Stable funding
	Main category	Deposits
	Counterparty sector	Financial corporations
	Currency of the exposure	<Key value>
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	> 3 months <= 6 months
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction

s020 r210 c030	Metric	Carrying amount [mi]
	Base	Stable funding
	Main category	Deposits
	Counterparty sector	Financial corporations
	Currency of the exposure	<Key value>
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	> 6 months <= 9 months
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction

s020 r210 c040	Metric	Carrying amount [mi]
	Base	Stable funding
	Main category	Deposits
	Counterparty sector	Financial corporations
	Currency of the exposure	<Key value>
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	> 9 months <= 12 months
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction

s020 r210 c050	Metric	Carrying amount [mi]
	Base	Stable funding
	Main category	Deposits
	Counterparty sector	Financial corporations
	Currency of the exposure	<Key value>
	Liquidity quality of assets	Extremely high liquidity and credit quality
	Residual maturity	> 12 months
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction

s020 r220 c010	Metric	Carrying amount [mi]
	Base	Stable funding
	Main category	Deposits
	Counterparty sector	Financial corporations
	Currency of the exposure	<Key value>
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	<= 3 months
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
s020 r220 c020	Metric	Carrying amount [mi]
	Base	Stable funding
	Main category	Deposits
	Counterparty sector	Financial corporations
	Currency of the exposure	<Key value>
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	> 3 months <= 6 months
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
s020 r220 c030	Metric	Carrying amount [mi]
	Base	Stable funding
	Main category	Deposits
	Counterparty sector	Financial corporations
	Currency of the exposure	<Key value>
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	> 6 months <= 9 months
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
s020 r220 c040	Metric	Carrying amount [mi]
	Base	Stable funding
	Main category	Deposits
	Counterparty sector	Financial corporations
	Currency of the exposure	<Key value>
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	> 9 months <= 12 months
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
s020 r220 c050	Metric	Carrying amount [mi]
	Base	Stable funding
	Main category	Deposits
	Counterparty sector	Financial corporations
	Currency of the exposure	<Key value>
	Liquidity quality of assets	High liquidity and credit quality
	Residual maturity	> 12 months
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
s020 r230 c010	Metric	Carrying amount [mi]
	Base	Stable funding
	Main category	Deposits

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s020 r230 c010	Counterparty sector	Financial corporations
	Currency of the exposure	<Key value>
	Liquidity quality of assets	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Residual maturity	<= 3 months
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
s020 r230 c020	Metric	Carrying amount [mi]
	Base	Stable funding
	Main category	Deposits
	Counterparty sector	Financial corporations
	Currency of the exposure	<Key value>
	Liquidity quality of assets	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Residual maturity	> 3 months <= 6 months
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
s020 r230 c030	Metric	Carrying amount [mi]
	Base	Stable funding
	Main category	Deposits
	Counterparty sector	Financial corporations
	Currency of the exposure	<Key value>
	Liquidity quality of assets	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Residual maturity	> 6 months <= 9 months
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
s020 r230 c040	Metric	Carrying amount [mi]
	Base	Stable funding
	Main category	Deposits
	Counterparty sector	Financial corporations
	Currency of the exposure	<Key value>
	Liquidity quality of assets	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Residual maturity	> 9 months <= 12 months
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
s020 r230 c050	Metric	Carrying amount [mi]
	Base	Stable funding
	Main category	Deposits
	Counterparty sector	Financial corporations
	Currency of the exposure	<Key value>
	Liquidity quality of assets	Other than extremely high liquidity and credit quality and high liquidity and credit quality
	Residual maturity	> 12 months
	Specific contract clauses or netting agreements	Secured lending or capital market driven transaction
s020 r240 c010	Metric	Carrying amount [mi]
	Base	Stable funding
	Main category	Deposits
	Counterparty sector	Financial corporations
	Condition of the pledge of collateral given	Non collateralized
	Currency of the exposure	<Key value>

s020 r240 c010	Residual maturity		<= 3 months
s020 r240 c020	Metric		Carrying amount [mi]
	Base		Stable funding
	Main category		Deposits
	Counterparty sector		Financial corporations
	Condition of the pledge of collateral given		Non collateralized
	Currency of the exposure		<Key value>
	Residual maturity		> 3 months <= 6 months
s020 r240 c030	Metric		Carrying amount [mi]
	Base		Stable funding
	Main category		Deposits
	Counterparty sector		Financial corporations
	Condition of the pledge of collateral given		Non collateralized
	Currency of the exposure		<Key value>
	Residual maturity		> 6 months <= 9 months
s020 r240 c040	Metric		Carrying amount [mi]
	Base		Stable funding
	Main category		Deposits
	Counterparty sector		Financial corporations
	Condition of the pledge of collateral given		Non collateralized
	Currency of the exposure		<Key value>
	Residual maturity		> 9 months <= 12 months
s020 r240 c050	Metric		Carrying amount [mi]
	Base		Stable funding
	Main category		Deposits
	Counterparty sector		Financial corporations
	Condition of the pledge of collateral given		Non collateralized
	Currency of the exposure		<Key value>
	Residual maturity		> 12 months
s020 r250 c010	Metric		Carrying amount [mi]
	Base		Stable funding
	Main category		Deposits
	Counterparty sector		Financial corporations
	Condition of the pledge of collateral given		Non collateralized
	Currency of the exposure		<Key value>
	General liquidity requirements		Qualify for the treatment in Art 410.4 (a), or (b)
	Residual maturity		<= 3 months
s020 r250 c020	Metric		Carrying amount [mi]
	Base		Stable funding
	Main category		Deposits
	Counterparty sector		Financial corporations
	Condition of the pledge of collateral given		Non collateralized
	Currency of the exposure		<Key value>

| s020 r250 c020 | General liquidity requirements | Qualify for the treatment in Art 410.4 (a), or (b) |
| | Residual maturity | > 3 months <= 6 months |

s020 r250 c030	Metric	Carrying amount [mi]
	Base	Stable funding
	Main category	Deposits
	Counterparty sector	Financial corporations
	Condition of the pledge of collateral given	Non collateralized
	Currency of the exposure	<Key value>
	General liquidity requirements	Qualify for the treatment in Art 410.4 (a), or (b)
	Residual maturity	> 6 months <= 9 months

s020 r250 c040	Metric	Carrying amount [mi]
	Base	Stable funding
	Main category	Deposits
	Counterparty sector	Financial corporations
	Condition of the pledge of collateral given	Non collateralized
	Currency of the exposure	<Key value>
	General liquidity requirements	Qualify for the treatment in Art 410.4 (a), or (b)
	Residual maturity	> 9 months <= 12 months

s020 r250 c050	Metric	Carrying amount [mi]
	Base	Stable funding
	Main category	Deposits
	Counterparty sector	Financial corporations
	Condition of the pledge of collateral given	Non collateralized
	Currency of the exposure	<Key value>
	General liquidity requirements	Qualify for the treatment in Art 410.4 (a), or (b)
	Residual maturity	> 12 months

s020 r260 c010	Metric	Carrying amount [mi]
	Base	Stable funding
	Main category	Deposits
	Counterparty sector	Financial corporations
	Condition of the pledge of collateral given	Non collateralized but covered by a Deposit Guarantee Scheme
	Currency of the exposure	<Key value>
	General liquidity requirements	Qualify for the treatment in Art 410.4 (a), or (b)
	Residual maturity	<= 3 months

s020 r260 c020	Metric	Carrying amount [mi]
	Base	Stable funding
	Main category	Deposits
	Counterparty sector	Financial corporations
	Condition of the pledge of collateral given	Non collateralized but covered by a Deposit Guarantee Scheme
	Currency of the exposure	<Key value>
	General liquidity requirements	Qualify for the treatment in Art 410.4 (a), or (b)
	Residual maturity	> 3 months <= 6 months

| s020 r260 c030 | Metric | Carrying amount [mi] |

s020 r260 c030	Base	Stable funding	
	Main category	Deposits	
	Counterparty sector	Financial corporations	
	Condition of the pledge of collateral given	Non collateralized but covered by a Deposit Guarantee Scheme	
	Currency of the exposure	<Key value>	
	General liquidity requirements	Qualify for the treatment in Art 410.4 (a), or (b)	
	Residual maturity	> 6 months <= 9 months	
s020 r260 c040	Metric	Carrying amount [mi]	
	Base	Stable funding	
	Main category	Deposits	
	Counterparty sector	Financial corporations	
	Condition of the pledge of collateral given	Non collateralized but covered by a Deposit Guarantee Scheme	
	Currency of the exposure	<Key value>	
	General liquidity requirements	Qualify for the treatment in Art 410.4 (a), or (b)	
	Residual maturity	> 9 months <= 12 months	
s020 r260 c050	Metric	Carrying amount [mi]	
	Base	Stable funding	
	Main category	Deposits	
	Counterparty sector	Financial corporations	
	Condition of the pledge of collateral given	Non collateralized but covered by a Deposit Guarantee Scheme	
	Currency of the exposure	<Key value>	
	General liquidity requirements	Qualify for the treatment in Art 410.4 (a), or (b)	
	Residual maturity	> 12 months	
s020 r270 c010	Metric	Carrying amount [mi]	
	Base	Stable funding	
	Main category	Debt securities issued. Covered bonds	
	Currency of the exposure	<Key value>	
	Residual maturity	<= 3 months	
s020 r270 c020	Metric	Carrying amount [mi]	
	Base	Stable funding	
	Main category	Debt securities issued. Covered bonds	
	Currency of the exposure	<Key value>	
	Residual maturity	> 3 months <= 6 months	
s020 r270 c030	Metric	Carrying amount [mi]	
	Base	Stable funding	
	Main category	Debt securities issued. Covered bonds	
	Currency of the exposure	<Key value>	
	Residual maturity	> 6 months <= 9 months	
s020 r270 c040	Metric	Carrying amount [mi]	
	Base	Stable funding	
	Main category	Debt securities issued. Covered bonds	
	Currency of the exposure	<Key value>	
	Residual maturity	> 9 months <= 12 months	

s020 r270 c050	Metric	Carrying amount [mi]
	Base	Stable funding
	Main category	Debt securities issued. Covered bonds
	Currency of the exposure	<Key value>
	Residual maturity	> 12 months

s020 r280 c010	Metric	Carrying amount [mi]
	Base	Stable funding
	Main category	Debt securities issued. Art 52 (4) Directive 2009/65/EC
	Currency of the exposure	<Key value>
	Residual maturity	<= 3 months

s020 r280 c020	Metric	Carrying amount [mi]
	Base	Stable funding
	Main category	Debt securities issued. Art 52 (4) Directive 2009/65/EC
	Currency of the exposure	<Key value>
	Residual maturity	> 3 months <= 6 months

s020 r280 c030	Metric	Carrying amount [mi]
	Base	Stable funding
	Main category	Debt securities issued. Art 52 (4) Directive 2009/65/EC
	Currency of the exposure	<Key value>
	Residual maturity	> 6 months <= 9 months

s020 r280 c040	Metric	Carrying amount [mi]
	Base	Stable funding
	Main category	Debt securities issued. Art 52 (4) Directive 2009/65/EC
	Currency of the exposure	<Key value>
	Residual maturity	> 9 months <= 12 months

s020 r280 c050	Metric	Carrying amount [mi]
	Base	Stable funding
	Main category	Debt securities issued. Art 52 (4) Directive 2009/65/EC
	Currency of the exposure	<Key value>
	Residual maturity	> 12 months

s020 r290 c010	Metric	Carrying amount [mi]
	Base	Stable funding
	Main category	Debt securities issued. Other than covered bonds and Art 52 (4) Directive 2009/65/EC
	Currency of the exposure	<Key value>
	Residual maturity	<= 3 months

s020 r290 c020	Metric	Carrying amount [mi]
	Base	Stable funding
	Main category	Debt securities issued. Other than covered bonds and Art 52 (4) Directive 2009/65/EC
	Currency of the exposure	<Key value>
	Residual maturity	> 3 months <= 6 months

s020 r290 c030	Metric	Carrying amount [mi]
	Base	Stable funding
	Main category	Debt securities issued. Other than covered bonds and Art 52 (4) Directive 2009/65/EC

s020 r290 c030	Currency of the exposure	<Key value>
	Residual maturity	> 6 months <= 9 months
s020 r290 c040	Metric	Carrying amount [mi]
	Base	Stable funding
	Main category	Debt securities issued. Other than covered bonds and Art 52 (4) Directive 2009/65/EC
	Currency of the exposure	<Key value>
	Residual maturity	> 9 months <= 12 months
s020 r290 c050	Metric	Carrying amount [mi]
	Base	Stable funding
	Main category	Debt securities issued. Other than covered bonds and Art 52 (4) Directive 2009/65/EC
	Currency of the exposure	<Key value>
	Residual maturity	> 12 months
s020 r300 c010	Metric	Carrying amount [mi]
	Base	Stable funding
	Main category	Liabilities other than derivatives, deposits and debt securities issued
	Currency of the exposure	<Key value>
	Residual maturity	<= 3 months
	Specific liquidity requirements	Derivatives payables
s020 r300 c020	Metric	Carrying amount [mi]
	Base	Stable funding
	Main category	Liabilities other than derivatives, deposits and debt securities issued
	Currency of the exposure	<Key value>
	Residual maturity	> 3 months <= 6 months
	Specific liquidity requirements	Derivatives payables
s020 r300 c030	Metric	Carrying amount [mi]
	Base	Stable funding
	Main category	Liabilities other than derivatives, deposits and debt securities issued
	Currency of the exposure	<Key value>
	Residual maturity	> 6 months <= 9 months
	Specific liquidity requirements	Derivatives payables
s020 r300 c040	Metric	Carrying amount [mi]
	Base	Stable funding
	Main category	Liabilities other than derivatives, deposits and debt securities issued
	Currency of the exposure	<Key value>
	Residual maturity	> 9 months <= 12 months
	Specific liquidity requirements	Derivatives payables
s020 r300 c050	Metric	Carrying amount [mi]
	Base	Stable funding
	Main category	Liabilities other than derivatives, deposits and debt securities issued
	Currency of the exposure	<Key value>
	Residual maturity	> 12 months
	Specific liquidity requirements	Derivatives payables
s020 r310 c010	Metric	Carrying amount [mi]

s020 r310 c010	Base	Stable funding
	Currency of the exposure	<Key value>
	Residual maturity	<= 3 months

s020 r310 c020	Metric	Carrying amount [mi]
	Base	Stable funding
	Currency of the exposure	<Key value>
	Residual maturity	> 3 months <= 6 months

s020 r310 c030	Metric	Carrying amount [mi]
	Base	Stable funding
	Currency of the exposure	<Key value>
	Residual maturity	> 6 months <= 9 months

s020 r310 c040	Metric	Carrying amount [mi]
	Base	Stable funding
	Currency of the exposure	<Key value>
	Residual maturity	> 9 months <= 12 months

s020 r310 c050	Metric	Carrying amount [mi]
	Base	Stable funding
	Currency of the exposure	<Key value>
	Residual maturity	> 12 months

Operational Risk

C 16.00.a - Operational risk - Excluding AMA

r010 c010	Metric	Current period (flow) [md]
	Main category	Relevant indicator OPR
	Approach	Basic Indicator Approach
	Type of risk	Operational risk
	Reference date or period	Complete fiscal year T-2

r010 c020	Metric	Current period (flow) [md]
	Main category	Relevant indicator OPR
	Approach	Basic Indicator Approach
	Type of risk	Operational risk
	Reference date or period	Complete fiscal year T-1

r010 c030	Metric	Current period (flow) [md]
	Main category	Relevant indicator OPR
	Approach	Basic Indicator Approach
	Type of risk	Operational risk
	Reference date or period	Complete fiscal year T

r010 c070	Metric	Own funds requirements [mi]
	Main category	Main categories that generate operational risk under BIA, ASA and TSA
	Approach	Basic Indicator Approach
	Type of risk	Operational risk

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r010 c071	Metric	Total risk exposure amount [mi]
	Main category	Main categories that generate operational risk under BIA, ASA and TSA
	Approach	Basic Indicator Approach
	Type of risk	Operational risk
r020 c070	Metric	Own funds requirements [mi]
	Main category	Main categories that generate operational risk under BIA, ASA and TSA
	Approach	Standardised Approach
	Type of risk	Operational risk
r020 c071	Metric	Total risk exposure amount [mi]
	Main category	Main categories that generate operational risk under BIA, ASA and TSA
	Approach	Standardised Approach
	Type of risk	Operational risk
r030 c010	Metric	Current period (flow) [md]
	Main category	Relevant indicator OPR
	Approach	Standardised Approach
	Type of risk	Operational risk
	Business line	Corporate finance
	Reference date or period	Complete fiscal year T-2
r030 c020	Metric	Current period (flow) [md]
	Main category	Relevant indicator OPR
	Approach	Standardised Approach
	Type of risk	Operational risk
	Business line	Corporate finance
	Reference date or period	Complete fiscal year T-1
r030 c030	Metric	Current period (flow) [md]
	Main category	Relevant indicator OPR
	Approach	Standardised Approach
	Type of risk	Operational risk
	Business line	Corporate finance
	Reference date or period	Complete fiscal year T
r040 c010	Metric	Current period (flow) [md]
	Main category	Relevant indicator OPR
	Approach	Standardised Approach
	Type of risk	Operational risk
	Business line	Trading and sales
	Reference date or period	Complete fiscal year T-2
r040 c020	Metric	Current period (flow) [md]
	Main category	Relevant indicator OPR
	Approach	Standardised Approach
	Type of risk	Operational risk
	Business line	Trading and sales
	Reference date or period	Complete fiscal year T-1
r040 c030	Metric	Current period (flow) [md]

r040 c030	Main category	Relevant indicator OPR
	Approach	Standardised Approach
	Type of risk	Operational risk
	Business line	Trading and sales
	Reference date or period	Complete fiscal year T
r050 c010	Metric	Current period (flow) [md]
	Main category	Relevant indicator OPR
	Approach	Standardised Approach
	Type of risk	Operational risk
	Business line	Retail Brokerage
	Reference date or period	Complete fiscal year T-2
r050 c020	Metric	Current period (flow) [md]
	Main category	Relevant indicator OPR
	Approach	Standardised Approach
	Type of risk	Operational risk
	Business line	Retail Brokerage
	Reference date or period	Complete fiscal year T-1
r050 c030	Metric	Current period (flow) [md]
	Main category	Relevant indicator OPR
	Approach	Standardised Approach
	Type of risk	Operational risk
	Business line	Retail Brokerage
	Reference date or period	Complete fiscal year T
r060 c010	Metric	Current period (flow) [md]
	Main category	Relevant indicator OPR
	Approach	Standardised Approach
	Type of risk	Operational risk
	Business line	Commercial Banking
	Reference date or period	Complete fiscal year T-2
r060 c020	Metric	Current period (flow) [md]
	Main category	Relevant indicator OPR
	Approach	Standardised Approach
	Type of risk	Operational risk
	Business line	Commercial Banking
	Reference date or period	Complete fiscal year T-1
r060 c030	Metric	Current period (flow) [md]
	Main category	Relevant indicator OPR
	Approach	Standardised Approach
	Type of risk	Operational risk
	Business line	Commercial Banking
	Reference date or period	Complete fiscal year T
r070 c010	Metric	Current period (flow) [md]
	Main category	Relevant indicator OPR

r070 c010	Approach	Standardised Approach
	Type of risk	Operational risk
	Business line	Retail Banking
	Reference date or period	Complete fiscal year T-2
r070 c020	Metric	Current period (flow) [md]
	Main category	Relevant indicator OPR
	Approach	Standardised Approach
	Type of risk	Operational risk
	Business line	Retail Banking
	Reference date or period	Complete fiscal year T-1
r070 c030	Metric	Current period (flow) [md]
	Main category	Relevant indicator OPR
	Approach	Standardised Approach
	Type of risk	Operational risk
	Business line	Retail Banking
	Reference date or period	Complete fiscal year T
r080 c010	Metric	Current period (flow) [md]
	Main category	Relevant indicator OPR
	Approach	Standardised Approach
	Type of risk	Operational risk
	Business line	Payment and settlement
	Reference date or period	Complete fiscal year T-2
r080 c020	Metric	Current period (flow) [md]
	Main category	Relevant indicator OPR
	Approach	Standardised Approach
	Type of risk	Operational risk
	Business line	Payment and settlement
	Reference date or period	Complete fiscal year T-1
r080 c030	Metric	Current period (flow) [md]
	Main category	Relevant indicator OPR
	Approach	Standardised Approach
	Type of risk	Operational risk
	Business line	Payment and settlement
	Reference date or period	Complete fiscal year T
r090 c010	Metric	Current period (flow) [md]
	Main category	Relevant indicator OPR
	Approach	Standardised Approach
	Type of risk	Operational risk
	Business line	Agency services
	Reference date or period	Complete fiscal year T-2
r090 c020	Metric	Current period (flow) [md]
	Main category	Relevant indicator OPR
	Approach	Standardised Approach

r090 c020	Type of risk	Operational risk
	Business line	Agency services
	Reference date or period	Complete fiscal year T-1
r090 c030	Metric	Current period (flow) [md]
	Main category	Relevant indicator OPR
	Approach	Standardised Approach
	Type of risk	Operational risk
	Business line	Agency services
	Reference date or period	Complete fiscal year T
r100 c010	Metric	Current period (flow) [md]
	Main category	Relevant indicator OPR
	Approach	Standardised Approach
	Type of risk	Operational risk
	Business line	Asset management
	Reference date or period	Complete fiscal year T-2
r100 c020	Metric	Current period (flow) [md]
	Main category	Relevant indicator OPR
	Approach	Standardised Approach
	Type of risk	Operational risk
	Business line	Asset management
	Reference date or period	Complete fiscal year T-1
r100 c030	Metric	Current period (flow) [md]
	Main category	Relevant indicator OPR
	Approach	Standardised Approach
	Type of risk	Operational risk
	Business line	Asset management
	Reference date or period	Complete fiscal year T
r110 c010	Metric	Current period (flow) [md]
	Main category	Relevant indicator OPR
	Approach	Alternative Standardised Approach
	Type of risk	Operational risk
	Business line	Commercial Banking
	Reference date or period	Complete fiscal year T-2
r110 c020	Metric	Current period (flow) [md]
	Main category	Relevant indicator OPR
	Approach	Alternative Standardised Approach
	Type of risk	Operational risk
	Business line	Commercial Banking
	Reference date or period	Complete fiscal year T-1
r110 c030	Metric	Current period (flow) [md]
	Main category	Relevant indicator OPR
	Approach	Alternative Standardised Approach
	Type of risk	Operational risk

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r110 c030	Business line	Commercial Banking
	Reference date or period	Complete fiscal year T
r110 c040	Metric	ASA modified nominal amount [mi]
	Main category	Loans and advances
	Approach	Alternative Standardised Approach
	Type of risk	Operational risk
	Business line	Commercial Banking
	Reference date or period	End fiscal year T-2
r110 c050	Metric	ASA modified nominal amount [mi]
	Main category	Loans and advances
	Approach	Alternative Standardised Approach
	Type of risk	Operational risk
	Business line	Commercial Banking
	Reference date or period	End fiscal year T-1
r110 c060	Metric	ASA modified nominal amount [mi]
	Main category	Loans and advances
	Approach	Alternative Standardised Approach
	Type of risk	Operational risk
	Business line	Commercial Banking
	Reference date or period	End fiscal year T
r120 c010	Metric	Current period (flow) [md]
	Main category	Relevant indicator OPR
	Approach	Alternative Standardised Approach
	Type of risk	Operational risk
	Business line	Retail Banking
	Reference date or period	Complete fiscal year T-2
r120 c020	Metric	Current period (flow) [md]
	Main category	Relevant indicator OPR
	Approach	Alternative Standardised Approach
	Type of risk	Operational risk
	Business line	Retail Banking
	Reference date or period	Complete fiscal year T-1
r120 c030	Metric	Current period (flow) [md]
	Main category	Relevant indicator OPR
	Approach	Alternative Standardised Approach
	Type of risk	Operational risk
	Business line	Retail Banking
	Reference date or period	Complete fiscal year T
r120 c040	Metric	ASA modified nominal amount [mi]
	Main category	Loans and advances
	Approach	Alternative Standardised Approach
	Type of risk	Operational risk
	Business line	Retail Banking

r120 c040	Reference date or period	End fiscal year T-2

r120 c050	Metric	ASA modified nominal amount [mi]
	Main category	Loans and advances
	Approach	Alternative Standardised Approach
	Type of risk	Operational risk
	Business line	Retail Banking
	Reference date or period	End fiscal year T-1

r120 c060	Metric	ASA modified nominal amount [mi]
	Main category	Loans and advances
	Approach	Alternative Standardised Approach
	Type of risk	Operational risk
	Business line	Retail Banking
	Reference date or period	End fiscal year T

C 16.00.b - Operational risk - AMA

r130 c010	Metric	Current period (flow) [md]
	Main category	Relevant indicator OPR
	Approach	Advanced Measurement Approach
	Type of risk	Operational risk
	Reference date or period	Complete fiscal year T-2

r130 c020	Metric	Current period (flow) [md]
	Main category	Relevant indicator OPR
	Approach	Advanced Measurement Approach
	Type of risk	Operational risk
	Reference date or period	Complete fiscal year T-1

r130 c030	Metric	Current period (flow) [md]
	Main category	Relevant indicator OPR
	Approach	Advanced Measurement Approach
	Type of risk	Operational risk
	Reference date or period	Complete fiscal year T

r130 c070	Metric	Own funds requirements [mi]
	Main category	Main categories that generate operational risk under AMA
	Approach	Advanced Measurement Approach
	Type of risk	Operational risk

r130 c071	Metric	Total risk exposure amount [mi]
	Main category	Main categories that generate operational risk under AMA
	Approach	Advanced Measurement Approach
	Type of risk	Operational risk

r130 c080	Metric	Total risk exposure amount [mi]
	Main category	Main categories that generate operational risk under AMA
	Approach	Advanced Measurement Approach
	Type of risk	Operational risk
	Use of allocation mechanism	True

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r130 c090	Metric	Own funds requirement before alleviation due to expected loss, diversification and risk mitigation techniques [mi]
	Main category	Main categories that generate operational risk under AMA
	Approach	Advanced Measurement Approach
	Type of risk	Operational risk
r130 c100	Metric	Alleviation of own funds requirements due to the expected loss captured in business practices [mi]
	Main category	Main categories that generate operational risk under AMA
	Approach	Advanced Measurement Approach
	Type of risk	Operational risk
r130 c110	Metric	Alleviation of own funds requirements due to diversification [mi]
	Main category	Main categories that generate operational risk under AMA
	Approach	Advanced Measurement Approach
	Type of risk	Operational risk
r130 c120	Metric	Alleviation of own funds requirements due to risk mitigation techniques [mi]
	Main category	Main categories that generate operational risk under AMA
	Approach	Advanced Measurement Approach
	Type of risk	Operational risk

C 17.00.a - Operational risks: Gross losses by business lines and event types in the last year

r010 c010	Metric	Number of loss events (flow) [id]
	Main category	Loss events
	Business line	Corporate finance
	Event Type	Internal fraud
r010 c020	Metric	Number of loss events (flow) [id]
	Main category	Loss events
	Business line	Corporate finance
	Event Type	External fraud
r010 c030	Metric	Number of loss events (flow) [id]
	Main category	Loss events
	Business line	Corporate finance
	Event Type	Employment practices and workplace safety
r010 c040	Metric	Number of loss events (flow) [id]
	Main category	Loss events
	Business line	Corporate finance
	Event Type	Clients, products & business practices
r010 c050	Metric	Number of loss events (flow) [id]
	Main category	Loss events
	Business line	Corporate finance
	Event Type	Damage to physical assets
r010 c060	Metric	Number of loss events (flow) [id]
	Main category	Loss events
	Business line	Corporate finance
	Event Type	Business disruption and system failures

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r010 c070	Metric	Number of loss events (flow) [id]	
	Main category	Loss events	
	Business line	Corporate finance	
	Event Type	Execution, delivery & process management	
r010 c080	Metric	Number of loss events (flow) [id]	
	Main category	Loss events	
	Business line	Corporate finance	
r020 c010	Metric	Total loss due to operational risk (flow) [md]	
	Main category	Operational losses	
	Business line	Corporate finance	
	Event Type	Internal fraud	
r020 c020	Metric	Total loss due to operational risk (flow) [md]	
	Main category	Operational losses	
	Business line	Corporate finance	
	Event Type	External fraud	
r020 c030	Metric	Total loss due to operational risk (flow) [md]	
	Main category	Operational losses	
	Business line	Corporate finance	
	Event Type	Employment practices and workplace safety	
r020 c040	Metric	Total loss due to operational risk (flow) [md]	
	Main category	Operational losses	
	Business line	Corporate finance	
	Event Type	Clients, products & business practices	
r020 c050	Metric	Total loss due to operational risk (flow) [md]	
	Main category	Operational losses	
	Business line	Corporate finance	
	Event Type	Damage to physical assets	
r020 c060	Metric	Total loss due to operational risk (flow) [md]	
	Main category	Operational losses	
	Business line	Corporate finance	
	Event Type	Business disruption and system failures	
r020 c070	Metric	Total loss due to operational risk (flow) [md]	
	Main category	Operational losses	
	Business line	Corporate finance	
	Event Type	Execution, delivery & process management	
r020 c080	Metric	Total loss due to operational risk (flow) [md]	
	Main category	Operational losses	
	Business line	Corporate finance	
r030 c010	Metric	Maximum single loss due to operational risk (flow) [md]	
	Main category	Operational losses	
	Business line	Corporate finance	
	Event Type	Internal fraud	

COREP

r030 c020	Metric	Maximum single loss due to operational risk (flow) [md]
	Main category	Operational losses
	Business line	Corporate finance
	Event Type	External fraud
r030 c030	Metric	Maximum single loss due to operational risk (flow) [md]
	Main category	Operational losses
	Business line	Corporate finance
	Event Type	Employment practices and workplace safety
r030 c040	Metric	Maximum single loss due to operational risk (flow) [md]
	Main category	Operational losses
	Business line	Corporate finance
	Event Type	Clients, products & business practices
r030 c050	Metric	Maximum single loss due to operational risk (flow) [md]
	Main category	Operational losses
	Business line	Corporate finance
	Event Type	Damage to physical assets
r030 c060	Metric	Maximum single loss due to operational risk (flow) [md]
	Main category	Operational losses
	Business line	Corporate finance
	Event Type	Business disruption and system failures
r030 c070	Metric	Maximum single loss due to operational risk (flow) [md]
	Main category	Operational losses
	Business line	Corporate finance
	Event Type	Execution, delivery & process management
r030 c080	Metric	Maximum single loss due to operational risk (flow) [md]
	Main category	Operational losses
	Business line	Corporate finance
r040 c010	Metric	Sum of the five largest losses due to operational risk (flow) [md]
	Main category	Operational losses
	Business line	Corporate finance
	Event Type	Internal fraud
r040 c020	Metric	Sum of the five largest losses due to operational risk (flow) [md]
	Main category	Operational losses
	Business line	Corporate finance
	Event Type	External fraud
r040 c030	Metric	Sum of the five largest losses due to operational risk (flow) [md]
	Main category	Operational losses
	Business line	Corporate finance
	Event Type	Employment practices and workplace safety
r040 c040	Metric	Sum of the five largest losses due to operational risk (flow) [md]
	Main category	Operational losses
	Business line	Corporate finance

r040 c040	Event Type	Clients, products & business practices
r040 c050	Metric	Sum of the five largest losses due to operational risk (flow) [md]
	Main category	Operational losses
	Business line	Corporate finance
	Event Type	Damage to physical assets
r040 c060	Metric	Sum of the five largest losses due to operational risk (flow) [md]
	Main category	Operational losses
	Business line	Corporate finance
	Event Type	Business disruption and system failures
r040 c070	Metric	Sum of the five largest losses due to operational risk (flow) [md]
	Main category	Operational losses
	Business line	Corporate finance
	Event Type	Execution, delivery & process management
r040 c080	Metric	Sum of the five largest losses due to operational risk (flow) [md]
	Main category	Operational losses
	Business line	Corporate finance
r110 c010	Metric	Number of loss events (flow) [id]
	Main category	Loss events
	Business line	Trading and sales
	Event Type	Internal fraud
r110 c020	Metric	Number of loss events (flow) [id]
	Main category	Loss events
	Business line	Trading and sales
	Event Type	External fraud
r110 c030	Metric	Number of loss events (flow) [id]
	Main category	Loss events
	Business line	Trading and sales
	Event Type	Employment practices and workplace safety
r110 c040	Metric	Number of loss events (flow) [id]
	Main category	Loss events
	Business line	Trading and sales
	Event Type	Clients, products & business practices
r110 c050	Metric	Number of loss events (flow) [id]
	Main category	Loss events
	Business line	Trading and sales
	Event Type	Damage to physical assets
r110 c060	Metric	Number of loss events (flow) [id]
	Main category	Loss events
	Business line	Trading and sales
	Event Type	Business disruption and system failures
r110 c070	Metric	Number of loss events (flow) [id]
	Main category	Loss events

r110 c070	Business line	Trading and sales
	Event Type	Execution, delivery & process management
r110 c080	Metric	Number of loss events (flow) [id]
	Main category	Loss events
	Business line	Trading and sales
r120 c010	Metric	Total loss due to operational risk (flow) [md]
	Main category	Operational losses
	Business line	Trading and sales
	Event Type	Internal fraud
r120 c020	Metric	Total loss due to operational risk (flow) [md]
	Main category	Operational losses
	Business line	Trading and sales
	Event Type	External fraud
r120 c030	Metric	Total loss due to operational risk (flow) [md]
	Main category	Operational losses
	Business line	Trading and sales
	Event Type	Employment practices and workplace safety
r120 c040	Metric	Total loss due to operational risk (flow) [md]
	Main category	Operational losses
	Business line	Trading and sales
	Event Type	Clients, products & business practices
r120 c050	Metric	Total loss due to operational risk (flow) [md]
	Main category	Operational losses
	Business line	Trading and sales
	Event Type	Damage to physical assets
r120 c060	Metric	Total loss due to operational risk (flow) [md]
	Main category	Operational losses
	Business line	Trading and sales
	Event Type	Business disruption and system failures
r120 c070	Metric	Total loss due to operational risk (flow) [md]
	Main category	Operational losses
	Business line	Trading and sales
	Event Type	Execution, delivery & process management
r120 c080	Metric	Total loss due to operational risk (flow) [md]
	Main category	Operational losses
	Business line	Trading and sales
r130 c010	Metric	Maximum single loss due to operational risk (flow) [md]
	Main category	Operational losses
	Business line	Trading and sales
	Event Type	Internal fraud
r130 c020	Metric	Maximum single loss due to operational risk (flow) [md]
	Main category	Operational losses

r130 c020	Business line	Trading and sales
	Event Type	External fraud
r130 c030	Metric	Maximum single loss due to operational risk (flow) [md]
	Main category	Operational losses
	Business line	Trading and sales
	Event Type	Employment practices and workplace safety
r130 c040	Metric	Maximum single loss due to operational risk (flow) [md]
	Main category	Operational losses
	Business line	Trading and sales
	Event Type	Clients, products & business practices
r130 c050	Metric	Maximum single loss due to operational risk (flow) [md]
	Main category	Operational losses
	Business line	Trading and sales
	Event Type	Damage to physical assets
r130 c060	Metric	Maximum single loss due to operational risk (flow) [md]
	Main category	Operational losses
	Business line	Trading and sales
	Event Type	Business disruption and system failures
r130 c070	Metric	Maximum single loss due to operational risk (flow) [md]
	Main category	Operational losses
	Business line	Trading and sales
	Event Type	Execution, delivery & process management
r130 c080	Metric	Maximum single loss due to operational risk (flow) [md]
	Main category	Operational losses
	Business line	Trading and sales
r140 c010	Metric	Sum of the five largest losses due to operational risk (flow) [md]
	Main category	Operational losses
	Business line	Trading and sales
	Event Type	Internal fraud
r140 c020	Metric	Sum of the five largest losses due to operational risk (flow) [md]
	Main category	Operational losses
	Business line	Trading and sales
	Event Type	External fraud
r140 c030	Metric	Sum of the five largest losses due to operational risk (flow) [md]
	Main category	Operational losses
	Business line	Trading and sales
	Event Type	Employment practices and workplace safety
r140 c040	Metric	Sum of the five largest losses due to operational risk (flow) [md]
	Main category	Operational losses
	Business line	Trading and sales
	Event Type	Clients, products & business practices
r140 c050	Metric	Sum of the five largest losses due to operational risk (flow) [md]

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r140 c050	Main category	Operational losses
	Business line	Trading and sales
	Event Type	Damage to physical assets
r140 c060	Metric	Sum of the five largest losses due to operational risk (flow) [md]
	Main category	Operational losses
	Business line	Trading and sales
	Event Type	Business disruption and system failures
r140 c070	Metric	Sum of the five largest losses due to operational risk (flow) [md]
	Main category	Operational losses
	Business line	Trading and sales
	Event Type	Execution, delivery & process management
r140 c080	Metric	Sum of the five largest losses due to operational risk (flow) [md]
	Main category	Operational losses
	Business line	Trading and sales
r210 c010	Metric	Number of loss events (flow) [id]
	Main category	Loss events
	Business line	Retail Brokerage
	Event Type	Internal fraud
r210 c020	Metric	Number of loss events (flow) [id]
	Main category	Loss events
	Business line	Retail Brokerage
	Event Type	External fraud
r210 c030	Metric	Number of loss events (flow) [id]
	Main category	Loss events
	Business line	Retail Brokerage
	Event Type	Employment practices and workplace safety
r210 c040	Metric	Number of loss events (flow) [id]
	Main category	Loss events
	Business line	Retail Brokerage
	Event Type	Clients, products & business practices
r210 c050	Metric	Number of loss events (flow) [id]
	Main category	Loss events
	Business line	Retail Brokerage
	Event Type	Damage to physical assets
r210 c060	Metric	Number of loss events (flow) [id]
	Main category	Loss events
	Business line	Retail Brokerage
	Event Type	Business disruption and system failures
r210 c070	Metric	Number of loss events (flow) [id]
	Main category	Loss events
	Business line	Retail Brokerage
	Event Type	Execution, delivery & process management

r210 c080	Metric	Number of loss events (flow) [id]
	Main category	Loss events
	Business line	Retail Brokerage

r220 c010	Metric	Total loss due to operational risk (flow) [md]
	Main category	Operational losses
	Business line	Retail Brokerage
	Event Type	Internal fraud

r220 c020	Metric	Total loss due to operational risk (flow) [md]
	Main category	Operational losses
	Business line	Retail Brokerage
	Event Type	External fraud

r220 c030	Metric	Total loss due to operational risk (flow) [md]
	Main category	Operational losses
	Business line	Retail Brokerage
	Event Type	Employment practices and workplace safety

r220 c040	Metric	Total loss due to operational risk (flow) [md]
	Main category	Operational losses
	Business line	Retail Brokerage
	Event Type	Clients, products & business practices

r220 c050	Metric	Total loss due to operational risk (flow) [md]
	Main category	Operational losses
	Business line	Retail Brokerage
	Event Type	Damage to physical assets

r220 c060	Metric	Total loss due to operational risk (flow) [md]
	Main category	Operational losses
	Business line	Retail Brokerage
	Event Type	Business disruption and system failures

r220 c070	Metric	Total loss due to operational risk (flow) [md]
	Main category	Operational losses
	Business line	Retail Brokerage
	Event Type	Execution, delivery & process management

r220 c080	Metric	Total loss due to operational risk (flow) [md]
	Main category	Operational losses
	Business line	Retail Brokerage

r230 c010	Metric	Maximum single loss due to operational risk (flow) [md]
	Main category	Operational losses
	Business line	Retail Brokerage
	Event Type	Internal fraud

r230 c020	Metric	Maximum single loss due to operational risk (flow) [md]
	Main category	Operational losses
	Business line	Retail Brokerage
	Event Type	External fraud

r230 c030	Metric	Maximum single loss due to operational risk (flow) [md]
	Main category	Operational losses
	Business line	Retail Brokerage
	Event Type	Employment practices and workplace safety
r230 c040	Metric	Maximum single loss due to operational risk (flow) [md]
	Main category	Operational losses
	Business line	Retail Brokerage
	Event Type	Clients, products & business practices
r230 c050	Metric	Maximum single loss due to operational risk (flow) [md]
	Main category	Operational losses
	Business line	Retail Brokerage
	Event Type	Damage to physical assets
r230 c060	Metric	Maximum single loss due to operational risk (flow) [md]
	Main category	Operational losses
	Business line	Retail Brokerage
	Event Type	Business disruption and system failures
r230 c070	Metric	Maximum single loss due to operational risk (flow) [md]
	Main category	Operational losses
	Business line	Retail Brokerage
	Event Type	Execution, delivery & process management
r230 c080	Metric	Maximum single loss due to operational risk (flow) [md]
	Main category	Operational losses
	Business line	Retail Brokerage
r240 c010	Metric	Sum of the five largest losses due to operational risk (flow) [md]
	Main category	Operational losses
	Business line	Retail Brokerage
	Event Type	Internal fraud
r240 c020	Metric	Sum of the five largest losses due to operational risk (flow) [md]
	Main category	Operational losses
	Business line	Retail Brokerage
	Event Type	External fraud
r240 c030	Metric	Sum of the five largest losses due to operational risk (flow) [md]
	Main category	Operational losses
	Business line	Retail Brokerage
	Event Type	Employment practices and workplace safety
r240 c040	Metric	Sum of the five largest losses due to operational risk (flow) [md]
	Main category	Operational losses
	Business line	Retail Brokerage
	Event Type	Clients, products & business practices
r240 c050	Metric	Sum of the five largest losses due to operational risk (flow) [md]
	Main category	Operational losses
	Business line	Retail Brokerage

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r240 c050	Event Type		Damage to physical assets
r240 c060	Metric		Sum of the five largest losses due to operational risk (flow) [md]
	Main category		Operational losses
	Business line		Retail Brokerage
	Event Type		Business disruption and system failures
r240 c070	Metric		Sum of the five largest losses due to operational risk (flow) [md]
	Main category		Operational losses
	Business line		Retail Brokerage
	Event Type		Execution, delivery & process management
r240 c080	Metric		Sum of the five largest losses due to operational risk (flow) [md]
	Main category		Operational losses
	Business line		Retail Brokerage
r310 c010	Metric		Number of loss events (flow) [id]
	Main category		Loss events
	Business line		Commercial Banking
	Event Type		Internal fraud
r310 c020	Metric		Number of loss events (flow) [id]
	Main category		Loss events
	Business line		Commercial Banking
	Event Type		External fraud
r310 c030	Metric		Number of loss events (flow) [id]
	Main category		Loss events
	Business line		Commercial Banking
	Event Type		Employment practices and workplace safety
r310 c040	Metric		Number of loss events (flow) [id]
	Main category		Loss events
	Business line		Commercial Banking
	Event Type		Clients, products & business practices
r310 c050	Metric		Number of loss events (flow) [id]
	Main category		Loss events
	Business line		Commercial Banking
	Event Type		Damage to physical assets
r310 c060	Metric		Number of loss events (flow) [id]
	Main category		Loss events
	Business line		Commercial Banking
	Event Type		Business disruption and system failures
r310 c070	Metric		Number of loss events (flow) [id]
	Main category		Loss events
	Business line		Commercial Banking
	Event Type		Execution, delivery & process management
r310 c080	Metric		Number of loss events (flow) [id]
	Main category		Loss events

r310 c080	Business line	Commercial Banking	
r320 c010	Metric	Total loss due to operational risk (flow) [md]	
	Main category	Operational losses	
	Business line	Commercial Banking	
	Event Type	Internal fraud	
r320 c020	Metric	Total loss due to operational risk (flow) [md]	
	Main category	Operational losses	
	Business line	Commercial Banking	
	Event Type	External fraud	
r320 c030	Metric	Total loss due to operational risk (flow) [md]	
	Main category	Operational losses	
	Business line	Commercial Banking	
	Event Type	Employment practices and workplace safety	
r320 c040	Metric	Total loss due to operational risk (flow) [md]	
	Main category	Operational losses	
	Business line	Commercial Banking	
	Event Type	Clients, products & business practices	
r320 c050	Metric	Total loss due to operational risk (flow) [md]	
	Main category	Operational losses	
	Business line	Commercial Banking	
	Event Type	Damage to physical assets	
r320 c060	Metric	Total loss due to operational risk (flow) [md]	
	Main category	Operational losses	
	Business line	Commercial Banking	
	Event Type	Business disruption and system failures	
r320 c070	Metric	Total loss due to operational risk (flow) [md]	
	Main category	Operational losses	
	Business line	Commercial Banking	
	Event Type	Execution, delivery & process management	
r320 c080	Metric	Total loss due to operational risk (flow) [md]	
	Main category	Operational losses	
	Business line	Commercial Banking	
r330 c010	Metric	Maximum single loss due to operational risk (flow) [md]	
	Main category	Operational losses	
	Business line	Commercial Banking	
	Event Type	Internal fraud	
r330 c020	Metric	Maximum single loss due to operational risk (flow) [md]	
	Main category	Operational losses	
	Business line	Commercial Banking	
	Event Type	External fraud	
r330 c030	Metric	Maximum single loss due to operational risk (flow) [md]	
	Main category	Operational losses	

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r330 c030	Business line	Commercial Banking
	Event Type	Employment practices and workplace safety
r330 c040	Metric	Maximum single loss due to operational risk (flow) [md]
	Main category	Operational losses
	Business line	Commercial Banking
	Event Type	Clients, products & business practices
r330 c050	Metric	Maximum single loss due to operational risk (flow) [md]
	Main category	Operational losses
	Business line	Commercial Banking
	Event Type	Damage to physical assets
r330 c060	Metric	Maximum single loss due to operational risk (flow) [md]
	Main category	Operational losses
	Business line	Commercial Banking
	Event Type	Business disruption and system failures
r330 c070	Metric	Maximum single loss due to operational risk (flow) [md]
	Main category	Operational losses
	Business line	Commercial Banking
	Event Type	Execution, delivery & process management
r330 c080	Metric	Maximum single loss due to operational risk (flow) [md]
	Main category	Operational losses
	Business line	Commercial Banking
r340 c010	Metric	Sum of the five largest losses due to operational risk (flow) [md]
	Main category	Operational losses
	Business line	Commercial Banking
	Event Type	Internal fraud
r340 c020	Metric	Sum of the five largest losses due to operational risk (flow) [md]
	Main category	Operational losses
	Business line	Commercial Banking
	Event Type	External fraud
r340 c030	Metric	Sum of the five largest losses due to operational risk (flow) [md]
	Main category	Operational losses
	Business line	Commercial Banking
	Event Type	Employment practices and workplace safety
r340 c040	Metric	Sum of the five largest losses due to operational risk (flow) [md]
	Main category	Operational losses
	Business line	Commercial Banking
	Event Type	Clients, products & business practices
r340 c050	Metric	Sum of the five largest losses due to operational risk (flow) [md]
	Main category	Operational losses
	Business line	Commercial Banking
	Event Type	Damage to physical assets
r340 c060	Metric	Sum of the five largest losses due to operational risk (flow) [md]

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r340 c060	Main category	Operational losses	
	Business line	Commercial Banking	
	Event Type	Business disruption and system failures	
r340 c070	Metric	Sum of the five largest losses due to operational risk (flow) [md]	
	Main category	Operational losses	
	Business line	Commercial Banking	
	Event Type	Execution, delivery & process management	
r340 c080	Metric	Sum of the five largest losses due to operational risk (flow) [md]	
	Main category	Operational losses	
	Business line	Commercial Banking	
r410 c010	Metric	Number of loss events (flow) [id]	
	Main category	Loss events	
	Business line	Retail Banking	
	Event Type	Internal fraud	
r410 c020	Metric	Number of loss events (flow) [id]	
	Main category	Loss events	
	Business line	Retail Banking	
	Event Type	External fraud	
r410 c030	Metric	Number of loss events (flow) [id]	
	Main category	Loss events	
	Business line	Retail Banking	
	Event Type	Employment practices and workplace safety	
r410 c040	Metric	Number of loss events (flow) [id]	
	Main category	Loss events	
	Business line	Retail Banking	
	Event Type	Clients, products & business practices	
r410 c050	Metric	Number of loss events (flow) [id]	
	Main category	Loss events	
	Business line	Retail Banking	
	Event Type	Damage to physical assets	
r410 c060	Metric	Number of loss events (flow) [id]	
	Main category	Loss events	
	Business line	Retail Banking	
	Event Type	Business disruption and system failures	
r410 c070	Metric	Number of loss events (flow) [id]	
	Main category	Loss events	
	Business line	Retail Banking	
	Event Type	Execution, delivery & process management	
r410 c080	Metric	Number of loss events (flow) [id]	
	Main category	Loss events	
	Business line	Retail Banking	
r420 c010	Metric	Total loss due to operational risk (flow) [md]	

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r420 c010	Main category	Operational losses
	Business line	Retail Banking
	Event Type	Internal fraud

r420 c020	Metric	Total loss due to operational risk (flow) [md]
	Main category	Operational losses
	Business line	Retail Banking
	Event Type	External fraud

r420 c030	Metric	Total loss due to operational risk (flow) [md]
	Main category	Operational losses
	Business line	Retail Banking
	Event Type	Employment practices and workplace safety

r420 c040	Metric	Total loss due to operational risk (flow) [md]
	Main category	Operational losses
	Business line	Retail Banking
	Event Type	Clients, products & business practices

r420 c050	Metric	Total loss due to operational risk (flow) [md]
	Main category	Operational losses
	Business line	Retail Banking
	Event Type	Damage to physical assets

r420 c060	Metric	Total loss due to operational risk (flow) [md]
	Main category	Operational losses
	Business line	Retail Banking
	Event Type	Business disruption and system failures

r420 c070	Metric	Total loss due to operational risk (flow) [md]
	Main category	Operational losses
	Business line	Retail Banking
	Event Type	Execution, delivery & process management

r420 c080	Metric	Total loss due to operational risk (flow) [md]
	Main category	Operational losses
	Business line	Retail Banking

r430 c010	Metric	Maximum single loss due to operational risk (flow) [md]
	Main category	Operational losses
	Business line	Retail Banking
	Event Type	Internal fraud

r430 c020	Metric	Maximum single loss due to operational risk (flow) [md]
	Main category	Operational losses
	Business line	Retail Banking
	Event Type	External fraud

r430 c030	Metric	Maximum single loss due to operational risk (flow) [md]
	Main category	Operational losses
	Business line	Retail Banking
	Event Type	Employment practices and workplace safety

r430 c040	Metric	Maximum single loss due to operational risk (flow) [md]
	Main category	Operational losses
	Business line	Retail Banking
	Event Type	Clients, products & business practices
r430 c050	Metric	Maximum single loss due to operational risk (flow) [md]
	Main category	Operational losses
	Business line	Retail Banking
	Event Type	Damage to physical assets
r430 c060	Metric	Maximum single loss due to operational risk (flow) [md]
	Main category	Operational losses
	Business line	Retail Banking
	Event Type	Business disruption and system failures
r430 c070	Metric	Maximum single loss due to operational risk (flow) [md]
	Main category	Operational losses
	Business line	Retail Banking
	Event Type	Execution, delivery & process management
r430 c080	Metric	Maximum single loss due to operational risk (flow) [md]
	Main category	Operational losses
	Business line	Retail Banking
r440 c010	Metric	Sum of the five largest losses due to operational risk (flow) [md]
	Main category	Operational losses
	Business line	Retail Banking
	Event Type	Internal fraud
r440 c020	Metric	Sum of the five largest losses due to operational risk (flow) [md]
	Main category	Operational losses
	Business line	Retail Banking
	Event Type	External fraud
r440 c030	Metric	Sum of the five largest losses due to operational risk (flow) [md]
	Main category	Operational losses
	Business line	Retail Banking
	Event Type	Employment practices and workplace safety
r440 c040	Metric	Sum of the five largest losses due to operational risk (flow) [md]
	Main category	Operational losses
	Business line	Retail Banking
	Event Type	Clients, products & business practices
r440 c050	Metric	Sum of the five largest losses due to operational risk (flow) [md]
	Main category	Operational losses
	Business line	Retail Banking
	Event Type	Damage to physical assets
r440 c060	Metric	Sum of the five largest losses due to operational risk (flow) [md]
	Main category	Operational losses
	Business line	Retail Banking

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r440 c060	Event Type	Business disruption and system failures
r440 c070	Metric	Sum of the five largest losses due to operational risk (flow) [md]
	Main category	Operational losses
	Business line	Retail Banking
	Event Type	Execution, delivery & process management
r440 c080	Metric	Sum of the five largest losses due to operational risk (flow) [md]
	Main category	Operational losses
	Business line	Retail Banking
r510 c010	Metric	Number of loss events (flow) [id]
	Main category	Loss events
	Business line	Payment and settlement
	Event Type	Internal fraud
r510 c020	Metric	Number of loss events (flow) [id]
	Main category	Loss events
	Business line	Payment and settlement
	Event Type	External fraud
r510 c030	Metric	Number of loss events (flow) [id]
	Main category	Loss events
	Business line	Payment and settlement
	Event Type	Employment practices and workplace safety
r510 c040	Metric	Number of loss events (flow) [id]
	Main category	Loss events
	Business line	Payment and settlement
	Event Type	Clients, products & business practices
r510 c050	Metric	Number of loss events (flow) [id]
	Main category	Loss events
	Business line	Payment and settlement
	Event Type	Damage to physical assets
r510 c060	Metric	Number of loss events (flow) [id]
	Main category	Loss events
	Business line	Payment and settlement
	Event Type	Business disruption and system failures
r510 c070	Metric	Number of loss events (flow) [id]
	Main category	Loss events
	Business line	Payment and settlement
	Event Type	Execution, delivery & process management
r510 c080	Metric	Number of loss events (flow) [id]
	Main category	Loss events
	Business line	Payment and settlement
r520 c010	Metric	Total loss due to operational risk (flow) [md]
	Main category	Operational losses
	Business line	Payment and settlement

r520 c010	Event Type	Internal fraud
r520 c020	Metric	Total loss due to operational risk (flow) [md]
	Main category	Operational losses
	Business line	Payment and settlement
	Event Type	External fraud
r520 c030	Metric	Total loss due to operational risk (flow) [md]
	Main category	Operational losses
	Business line	Payment and settlement
	Event Type	Employment practices and workplace safety
r520 c040	Metric	Total loss due to operational risk (flow) [md]
	Main category	Operational losses
	Business line	Payment and settlement
	Event Type	Clients, products & business practices
r520 c050	Metric	Total loss due to operational risk (flow) [md]
	Main category	Operational losses
	Business line	Payment and settlement
	Event Type	Damage to physical assets
r520 c060	Metric	Total loss due to operational risk (flow) [md]
	Main category	Operational losses
	Business line	Payment and settlement
	Event Type	Business disruption and system failures
r520 c070	Metric	Total loss due to operational risk (flow) [md]
	Main category	Operational losses
	Business line	Payment and settlement
	Event Type	Execution, delivery & process management
r520 c080	Metric	Total loss due to operational risk (flow) [md]
	Main category	Operational losses
	Business line	Payment and settlement
r530 c010	Metric	Maximum single loss due to operational risk (flow) [md]
	Main category	Operational losses
	Business line	Payment and settlement
	Event Type	Internal fraud
r530 c020	Metric	Maximum single loss due to operational risk (flow) [md]
	Main category	Operational losses
	Business line	Payment and settlement
	Event Type	External fraud
r530 c030	Metric	Maximum single loss due to operational risk (flow) [md]
	Main category	Operational losses
	Business line	Payment and settlement
	Event Type	Employment practices and workplace safety
r530 c040	Metric	Maximum single loss due to operational risk (flow) [md]
	Main category	Operational losses

r530 c040	Business line	Payment and settlement
	Event Type	Clients, products & business practices
r530 c050	Metric	Maximum single loss due to operational risk (flow) [md]
	Main category	Operational losses
	Business line	Payment and settlement
	Event Type	Damage to physical assets
r530 c060	Metric	Maximum single loss due to operational risk (flow) [md]
	Main category	Operational losses
	Business line	Payment and settlement
	Event Type	Business disruption and system failures
r530 c070	Metric	Maximum single loss due to operational risk (flow) [md]
	Main category	Operational losses
	Business line	Payment and settlement
	Event Type	Execution, delivery & process management
r530 c080	Metric	Maximum single loss due to operational risk (flow) [md]
	Main category	Operational losses
	Business line	Payment and settlement
r540 c010	Metric	Sum of the five largest losses due to operational risk (flow) [md]
	Main category	Operational losses
	Business line	Payment and settlement
	Event Type	Internal fraud
r540 c020	Metric	Sum of the five largest losses due to operational risk (flow) [md]
	Main category	Operational losses
	Business line	Payment and settlement
	Event Type	External fraud
r540 c030	Metric	Sum of the five largest losses due to operational risk (flow) [md]
	Main category	Operational losses
	Business line	Payment and settlement
	Event Type	Employment practices and workplace safety
r540 c040	Metric	Sum of the five largest losses due to operational risk (flow) [md]
	Main category	Operational losses
	Business line	Payment and settlement
	Event Type	Clients, products & business practices
r540 c050	Metric	Sum of the five largest losses due to operational risk (flow) [md]
	Main category	Operational losses
	Business line	Payment and settlement
	Event Type	Damage to physical assets
r540 c060	Metric	Sum of the five largest losses due to operational risk (flow) [md]
	Main category	Operational losses
	Business line	Payment and settlement
	Event Type	Business disruption and system failures
r540 c070	Metric	Sum of the five largest losses due to operational risk (flow) [md]

r540 c070	Main category	Operational losses
	Business line	Payment and settlement
	Event Type	Execution, delivery & process management
r540 c080	Metric	Sum of the five largest losses due to operational risk (flow) [md]
	Main category	Operational losses
	Business line	Payment and settlement
r610 c010	Metric	Number of loss events (flow) [id]
	Main category	Loss events
	Business line	Agency services
	Event Type	Internal fraud
r610 c020	Metric	Number of loss events (flow) [id]
	Main category	Loss events
	Business line	Agency services
	Event Type	External fraud
r610 c030	Metric	Number of loss events (flow) [id]
	Main category	Loss events
	Business line	Agency services
	Event Type	Employment practices and workplace safety
r610 c040	Metric	Number of loss events (flow) [id]
	Main category	Loss events
	Business line	Agency services
	Event Type	Clients, products & business practices
r610 c050	Metric	Number of loss events (flow) [id]
	Main category	Loss events
	Business line	Agency services
	Event Type	Damage to physical assets
r610 c060	Metric	Number of loss events (flow) [id]
	Main category	Loss events
	Business line	Agency services
	Event Type	Business disruption and system failures
r610 c070	Metric	Number of loss events (flow) [id]
	Main category	Loss events
	Business line	Agency services
	Event Type	Execution, delivery & process management
r610 c080	Metric	Number of loss events (flow) [id]
	Main category	Loss events
	Business line	Agency services
r620 c010	Metric	Total loss due to operational risk (flow) [md]
	Main category	Operational losses
	Business line	Agency services
	Event Type	Internal fraud
r620 c020	Metric	Total loss due to operational risk (flow) [md]

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r620 c020	Main category	Operational losses
	Business line	Agency services
	Event Type	External fraud
r620 c030	Metric	Total loss due to operational risk (flow) [md]
	Main category	Operational losses
	Business line	Agency services
	Event Type	Employment practices and workplace safety
r620 c040	Metric	Total loss due to operational risk (flow) [md]
	Main category	Operational losses
	Business line	Agency services
	Event Type	Clients, products & business practices
r620 c050	Metric	Total loss due to operational risk (flow) [md]
	Main category	Operational losses
	Business line	Agency services
	Event Type	Damage to physical assets
r620 c060	Metric	Total loss due to operational risk (flow) [md]
	Main category	Operational losses
	Business line	Agency services
	Event Type	Business disruption and system failures
r620 c070	Metric	Total loss due to operational risk (flow) [md]
	Main category	Operational losses
	Business line	Agency services
	Event Type	Execution, delivery & process management
r620 c080	Metric	Total loss due to operational risk (flow) [md]
	Main category	Operational losses
	Business line	Agency services
r630 c010	Metric	Maximum single loss due to operational risk (flow) [md]
	Main category	Operational losses
	Business line	Agency services
	Event Type	Internal fraud
r630 c020	Metric	Maximum single loss due to operational risk (flow) [md]
	Main category	Operational losses
	Business line	Agency services
	Event Type	External fraud
r630 c030	Metric	Maximum single loss due to operational risk (flow) [md]
	Main category	Operational losses
	Business line	Agency services
	Event Type	Employment practices and workplace safety
r630 c040	Metric	Maximum single loss due to operational risk (flow) [md]
	Main category	Operational losses
	Business line	Agency services
	Event Type	Clients, products & business practices

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r630 c050	Metric	Maximum single loss due to operational risk (flow) [md]
	Main category	Operational losses
	Business line	Agency services
	Event Type	Damage to physical assets
r630 c060	Metric	Maximum single loss due to operational risk (flow) [md]
	Main category	Operational losses
	Business line	Agency services
	Event Type	Business disruption and system failures
r630 c070	Metric	Maximum single loss due to operational risk (flow) [md]
	Main category	Operational losses
	Business line	Agency services
	Event Type	Execution, delivery & process management
r630 c080	Metric	Maximum single loss due to operational risk (flow) [md]
	Main category	Operational losses
	Business line	Agency services
r640 c010	Metric	Sum of the five largest losses due to operational risk (flow) [md]
	Main category	Operational losses
	Business line	Agency services
	Event Type	Internal fraud
r640 c020	Metric	Sum of the five largest losses due to operational risk (flow) [md]
	Main category	Operational losses
	Business line	Agency services
	Event Type	External fraud
r640 c030	Metric	Sum of the five largest losses due to operational risk (flow) [md]
	Main category	Operational losses
	Business line	Agency services
	Event Type	Employment practices and workplace safety
r640 c040	Metric	Sum of the five largest losses due to operational risk (flow) [md]
	Main category	Operational losses
	Business line	Agency services
	Event Type	Clients, products & business practices
r640 c050	Metric	Sum of the five largest losses due to operational risk (flow) [md]
	Main category	Operational losses
	Business line	Agency services
	Event Type	Damage to physical assets
r640 c060	Metric	Sum of the five largest losses due to operational risk (flow) [md]
	Main category	Operational losses
	Business line	Agency services
	Event Type	Business disruption and system failures
r640 c070	Metric	Sum of the five largest losses due to operational risk (flow) [md]
	Main category	Operational losses
	Business line	Agency services

r640 c070	Event Type	Execution, delivery & process management
r640 c080	Metric	Sum of the five largest losses due to operational risk (flow) [md]
	Main category	Operational losses
	Business line	Agency services
r710 c010	Metric	Number of loss events (flow) [id]
	Main category	Loss events
	Business line	Asset management
	Event Type	Internal fraud
r710 c020	Metric	Number of loss events (flow) [id]
	Main category	Loss events
	Business line	Asset management
	Event Type	External fraud
r710 c030	Metric	Number of loss events (flow) [id]
	Main category	Loss events
	Business line	Asset management
	Event Type	Employment practices and workplace safety
r710 c040	Metric	Number of loss events (flow) [id]
	Main category	Loss events
	Business line	Asset management
	Event Type	Clients, products & business practices
r710 c050	Metric	Number of loss events (flow) [id]
	Main category	Loss events
	Business line	Asset management
	Event Type	Damage to physical assets
r710 c060	Metric	Number of loss events (flow) [id]
	Main category	Loss events
	Business line	Asset management
	Event Type	Business disruption and system failures
r710 c070	Metric	Number of loss events (flow) [id]
	Main category	Loss events
	Business line	Asset management
	Event Type	Execution, delivery & process management
r710 c080	Metric	Number of loss events (flow) [id]
	Main category	Loss events
	Business line	Asset management
r720 c010	Metric	Total loss due to operational risk (flow) [md]
	Main category	Operational losses
	Business line	Asset management
	Event Type	Internal fraud
r720 c020	Metric	Total loss due to operational risk (flow) [md]
	Main category	Operational losses
	Business line	Asset management

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r720 c020	Event Type	External fraud
r720 c030	Metric	Total loss due to operational risk (flow) [md]
	Main category	Operational losses
	Business line	Asset management
	Event Type	Employment practices and workplace safety
r720 c040	Metric	Total loss due to operational risk (flow) [md]
	Main category	Operational losses
	Business line	Asset management
	Event Type	Clients, products & business practices
r720 c050	Metric	Total loss due to operational risk (flow) [md]
	Main category	Operational losses
	Business line	Asset management
	Event Type	Damage to physical assets
r720 c060	Metric	Total loss due to operational risk (flow) [md]
	Main category	Operational losses
	Business line	Asset management
	Event Type	Business disruption and system failures
r720 c070	Metric	Total loss due to operational risk (flow) [md]
	Main category	Operational losses
	Business line	Asset management
	Event Type	Execution, delivery & process management
r720 c080	Metric	Total loss due to operational risk (flow) [md]
	Main category	Operational losses
	Business line	Asset management
r730 c010	Metric	Maximum single loss due to operational risk (flow) [md]
	Main category	Operational losses
	Business line	Asset management
	Event Type	Internal fraud
r730 c020	Metric	Maximum single loss due to operational risk (flow) [md]
	Main category	Operational losses
	Business line	Asset management
	Event Type	External fraud
r730 c030	Metric	Maximum single loss due to operational risk (flow) [md]
	Main category	Operational losses
	Business line	Asset management
	Event Type	Employment practices and workplace safety
r730 c040	Metric	Maximum single loss due to operational risk (flow) [md]
	Main category	Operational losses
	Business line	Asset management
	Event Type	Clients, products & business practices
r730 c050	Metric	Maximum single loss due to operational risk (flow) [md]
	Main category	Operational losses

r730 c050	Business line	Asset management
	Event Type	Damage to physical assets
r730 c060	Metric	Maximum single loss due to operational risk (flow) [md]
	Main category	Operational losses
	Business line	Asset management
	Event Type	Business disruption and system failures
r730 c070	Metric	Maximum single loss due to operational risk (flow) [md]
	Main category	Operational losses
	Business line	Asset management
	Event Type	Execution, delivery & process management
r730 c080	Metric	Maximum single loss due to operational risk (flow) [md]
	Main category	Operational losses
	Business line	Asset management
r740 c010	Metric	Sum of the five largest losses due to operational risk (flow) [md]
	Main category	Operational losses
	Business line	Asset management
	Event Type	Internal fraud
r740 c020	Metric	Sum of the five largest losses due to operational risk (flow) [md]
	Main category	Operational losses
	Business line	Asset management
	Event Type	External fraud
r740 c030	Metric	Sum of the five largest losses due to operational risk (flow) [md]
	Main category	Operational losses
	Business line	Asset management
	Event Type	Employment practices and workplace safety
r740 c040	Metric	Sum of the five largest losses due to operational risk (flow) [md]
	Main category	Operational losses
	Business line	Asset management
	Event Type	Clients, products & business practices
r740 c050	Metric	Sum of the five largest losses due to operational risk (flow) [md]
	Main category	Operational losses
	Business line	Asset management
	Event Type	Damage to physical assets
r740 c060	Metric	Sum of the five largest losses due to operational risk (flow) [md]
	Main category	Operational losses
	Business line	Asset management
	Event Type	Business disruption and system failures
r740 c070	Metric	Sum of the five largest losses due to operational risk (flow) [md]
	Main category	Operational losses
	Business line	Asset management
	Event Type	Execution, delivery & process management
r740 c080	Metric	Sum of the five largest losses due to operational risk (flow) [md]

r740 c080	Main category	Operational losses
	Business line	Asset management

r810 c010	Metric	Number of loss events (flow) [id]
	Main category	Loss events
	Business line	Corporate items
	Event Type	Internal fraud

r810 c020	Metric	Number of loss events (flow) [id]
	Main category	Loss events
	Business line	Corporate items
	Event Type	External fraud

r810 c030	Metric	Number of loss events (flow) [id]
	Main category	Loss events
	Business line	Corporate items
	Event Type	Employment practices and workplace safety

r810 c040	Metric	Number of loss events (flow) [id]
	Main category	Loss events
	Business line	Corporate items
	Event Type	Clients, products & business practices

r810 c050	Metric	Number of loss events (flow) [id]
	Main category	Loss events
	Business line	Corporate items
	Event Type	Damage to physical assets

r810 c060	Metric	Number of loss events (flow) [id]
	Main category	Loss events
	Business line	Corporate items
	Event Type	Business disruption and system failures

r810 c070	Metric	Number of loss events (flow) [id]
	Main category	Loss events
	Business line	Corporate items
	Event Type	Execution, delivery & process management

r810 c080	Metric	Number of loss events (flow) [id]
	Main category	Loss events
	Business line	Corporate items

r820 c010	Metric	Total loss due to operational risk (flow) [md]
	Main category	Operational losses
	Business line	Corporate items
	Event Type	Internal fraud

r820 c020	Metric	Total loss due to operational risk (flow) [md]
	Main category	Operational losses
	Business line	Corporate items
	Event Type	External fraud

r820 c030	Metric	Total loss due to operational risk (flow) [md]

r820 c030	Main category	Operational losses
	Business line	Corporate items
	Event Type	Employment practices and workplace safety

r820 c040	Metric	Total loss due to operational risk (flow) [md]
	Main category	Operational losses
	Business line	Corporate items
	Event Type	Clients, products & business practices

r820 c050	Metric	Total loss due to operational risk (flow) [md]
	Main category	Operational losses
	Business line	Corporate items
	Event Type	Damage to physical assets

r820 c060	Metric	Total loss due to operational risk (flow) [md]
	Main category	Operational losses
	Business line	Corporate items
	Event Type	Business disruption and system failures

r820 c070	Metric	Total loss due to operational risk (flow) [md]
	Main category	Operational losses
	Business line	Corporate items
	Event Type	Execution, delivery & process management

r820 c080	Metric	Total loss due to operational risk (flow) [md]
	Main category	Operational losses
	Business line	Corporate items

r830 c010	Metric	Maximum single loss due to operational risk (flow) [md]
	Main category	Operational losses
	Business line	Corporate items
	Event Type	Internal fraud

r830 c020	Metric	Maximum single loss due to operational risk (flow) [md]
	Main category	Operational losses
	Business line	Corporate items
	Event Type	External fraud

r830 c030	Metric	Maximum single loss due to operational risk (flow) [md]
	Main category	Operational losses
	Business line	Corporate items
	Event Type	Employment practices and workplace safety

r830 c040	Metric	Maximum single loss due to operational risk (flow) [md]
	Main category	Operational losses
	Business line	Corporate items
	Event Type	Clients, products & business practices

r830 c050	Metric	Maximum single loss due to operational risk (flow) [md]
	Main category	Operational losses
	Business line	Corporate items
	Event Type	Damage to physical assets

r830 c060	Metric	Maximum single loss due to operational risk (flow) [md]
	Main category	Operational losses
	Business line	Corporate items
	Event Type	Business disruption and system failures
r830 c070	Metric	Maximum single loss due to operational risk (flow) [md]
	Main category	Operational losses
	Business line	Corporate items
	Event Type	Execution, delivery & process management
r830 c080	Metric	Maximum single loss due to operational risk (flow) [md]
	Main category	Operational losses
	Business line	Corporate items
r840 c010	Metric	Sum of the five largest losses due to operational risk (flow) [md]
	Main category	Operational losses
	Business line	Corporate items
	Event Type	Internal fraud
r840 c020	Metric	Sum of the five largest losses due to operational risk (flow) [md]
	Main category	Operational losses
	Business line	Corporate items
	Event Type	External fraud
r840 c030	Metric	Sum of the five largest losses due to operational risk (flow) [md]
	Main category	Operational losses
	Business line	Corporate items
	Event Type	Employment practices and workplace safety
r840 c040	Metric	Sum of the five largest losses due to operational risk (flow) [md]
	Main category	Operational losses
	Business line	Corporate items
	Event Type	Clients, products & business practices
r840 c050	Metric	Sum of the five largest losses due to operational risk (flow) [md]
	Main category	Operational losses
	Business line	Corporate items
	Event Type	Damage to physical assets
r840 c060	Metric	Sum of the five largest losses due to operational risk (flow) [md]
	Main category	Operational losses
	Business line	Corporate items
	Event Type	Business disruption and system failures
r840 c070	Metric	Sum of the five largest losses due to operational risk (flow) [md]
	Main category	Operational losses
	Business line	Corporate items
	Event Type	Execution, delivery & process management
r840 c080	Metric	Sum of the five largest losses due to operational risk (flow) [md]
	Main category	Operational losses
	Business line	Corporate items

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r910 c010	Metric	Number of loss events (flow) [id]	
	Main category	Loss events	
	Event Type	Internal fraud	
r910 c020	Metric	Number of loss events (flow) [id]	
	Main category	Loss events	
	Event Type	External fraud	
r910 c030	Metric	Number of loss events (flow) [id]	
	Main category	Loss events	
	Event Type	Employment practices and workplace safety	
r910 c040	Metric	Number of loss events (flow) [id]	
	Main category	Loss events	
	Event Type	Clients, products & business practices	
r910 c050	Metric	Number of loss events (flow) [id]	
	Main category	Loss events	
	Event Type	Damage to physical assets	
r910 c060	Metric	Number of loss events (flow) [id]	
	Main category	Loss events	
	Event Type	Business disruption and system failures	
r910 c070	Metric	Number of loss events (flow) [id]	
	Main category	Loss events	
	Event Type	Execution, delivery & process management	
r910 c080	Metric	Number of loss events (flow) [id]	
	Main category	Loss events	
r920 c010	Metric	Total loss due to operational risk (flow) [md]	
	Main category	Operational losses	
	Event Type	Internal fraud	
r920 c020	Metric	Total loss due to operational risk (flow) [md]	
	Main category	Operational losses	
	Event Type	External fraud	
r920 c030	Metric	Total loss due to operational risk (flow) [md]	
	Main category	Operational losses	
	Event Type	Employment practices and workplace safety	
r920 c040	Metric	Total loss due to operational risk (flow) [md]	
	Main category	Operational losses	
	Event Type	Clients, products & business practices	
r920 c050	Metric	Total loss due to operational risk (flow) [md]	
	Main category	Operational losses	
	Event Type	Damage to physical assets	
r920 c060	Metric	Total loss due to operational risk (flow) [md]	
	Main category	Operational losses	
	Event Type	Business disruption and system failures	

r920 c070	Metric	Total loss due to operational risk (flow) [md]
	Main category	Operational losses
	Event Type	Execution, delivery & process management
r920 c080	Metric	Total loss due to operational risk (flow) [md]
	Main category	Operational losses
r930 c010	Metric	Maximum single loss due to operational risk (flow) [md]
	Main category	Operational losses
	Event Type	Internal fraud
r930 c020	Metric	Maximum single loss due to operational risk (flow) [md]
	Main category	Operational losses
	Event Type	External fraud
r930 c030	Metric	Maximum single loss due to operational risk (flow) [md]
	Main category	Operational losses
	Event Type	Employment practices and workplace safety
r930 c040	Metric	Maximum single loss due to operational risk (flow) [md]
	Main category	Operational losses
	Event Type	Clients, products & business practices
r930 c050	Metric	Maximum single loss due to operational risk (flow) [md]
	Main category	Operational losses
	Event Type	Damage to physical assets
r930 c060	Metric	Maximum single loss due to operational risk (flow) [md]
	Main category	Operational losses
	Event Type	Business disruption and system failures
r930 c070	Metric	Maximum single loss due to operational risk (flow) [md]
	Main category	Operational losses
	Event Type	Execution, delivery & process management
r930 c080	Metric	Maximum single loss due to operational risk (flow) [md]
	Main category	Operational losses
r940 c010	Metric	Sum of the five largest losses due to operational risk (flow) [md]
	Main category	Operational losses
	Event Type	Internal fraud
r940 c020	Metric	Sum of the five largest losses due to operational risk (flow) [md]
	Main category	Operational losses
	Event Type	External fraud
r940 c030	Metric	Sum of the five largest losses due to operational risk (flow) [md]
	Main category	Operational losses
	Event Type	Employment practices and workplace safety
r940 c040	Metric	Sum of the five largest losses due to operational risk (flow) [md]
	Main category	Operational losses
	Event Type	Clients, products & business practices
r940 c050	Metric	Sum of the five largest losses due to operational risk (flow) [md]

r940 c050	Main category	Operational losses
	Event Type	Damage to physical assets
r940 c060	Metric	Sum of the five largest losses due to operational risk (flow) [md]
	Main category	Operational losses
	Event Type	Business disruption and system failures
r940 c070	Metric	Sum of the five largest losses due to operational risk (flow) [md]
	Main category	Operational losses
	Event Type	Execution, delivery & process management
r940 c080	Metric	Sum of the five largest losses due to operational risk (flow) [md]
	Main category	Operational losses

C 17.00.b - Operational risks: Thresholds applied in data collections

r020 c090	Metric	Threshold applied in data collection - lowest [mi]
	Main category	Operational losses
	Business line	Corporate finance
r020 c100	Metric	Threshold applied in data collection - highest [mi]
	Main category	Operational losses
	Business line	Corporate finance
r120 c090	Metric	Threshold applied in data collection - lowest [mi]
	Main category	Operational losses
	Business line	Trading and sales
r120 c100	Metric	Threshold applied in data collection - highest [mi]
	Main category	Operational losses
	Business line	Trading and sales
r220 c090	Metric	Threshold applied in data collection - lowest [mi]
	Main category	Operational losses
	Business line	Retail Brokerage
r220 c100	Metric	Threshold applied in data collection - highest [mi]
	Main category	Operational losses
	Business line	Retail Brokerage
r320 c090	Metric	Threshold applied in data collection - lowest [mi]
	Main category	Operational losses
	Business line	Commercial Banking
r320 c100	Metric	Threshold applied in data collection - highest [mi]
	Main category	Operational losses
	Business line	Commercial Banking
r420 c090	Metric	Threshold applied in data collection - lowest [mi]
	Main category	Operational losses
	Business line	Retail Banking
r420 c100	Metric	Threshold applied in data collection - highest [mi]
	Main category	Operational losses
	Business line	Retail Banking

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r520 c090	Metric	Threshold applied in data collection - lowest [mi]
	Main category	Operational losses
	Business line	Payment and settlement
r520 c100	Metric	Threshold applied in data collection - highest [mi]
	Main category	Operational losses
	Business line	Payment and settlement
r620 c090	Metric	Threshold applied in data collection - lowest [mi]
	Main category	Operational losses
	Business line	Agency services
r620 c100	Metric	Threshold applied in data collection - highest [mi]
	Main category	Operational losses
	Business line	Agency services
r720 c090	Metric	Threshold applied in data collection - lowest [mi]
	Main category	Operational losses
	Business line	Asset management
r720 c100	Metric	Threshold applied in data collection - highest [mi]
	Main category	Operational losses
	Business line	Asset management
r820 c090	Metric	Threshold applied in data collection - lowest [mi]
	Main category	Operational losses
	Business line	Corporate items
r820 c100	Metric	Threshold applied in data collection - highest [mi]
	Main category	Operational losses
	Business line	Corporate items
r920 c090	Metric	Threshold applied in data collection - lowest [mi]
	Main category	Operational losses
r920 c100	Metric	Threshold applied in data collection - highest [mi]
	Main category	Operational losses